



IIAC • Bond Market Secondary Trading

(in \$ millions)	2017			2016			2015			2014			2013		
	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1
Government of Canada Bonds, 0-3 years	977,122.0	972,220.1	945,800.0	919,893.6	724,493.4	776,272.4	757,233.9	685,537.6	641,707.9	768,410.5	651,388.5	724,127.8	669,749.3	792,271.6	1,134,354.4
Government of Canada Bonds, 3-10 years	1,342,032.4	1,377,221.5	1,162,307.3	1,121,636.7	943,431.1	979,027.6	962,217.9	903,566.7	947,437.4	1,080,455.9	1,001,198.2	1,132,722.0	1,133,974.0	1,134,354.4	1,134,354.4
Government of Canada Bonds, over 10 years	148,059.3	299,774.9	174,764.3	159,103.1	109,390.7	256,809.2	158,258.2	312,381.9	300,808.6	171,436.1	128,503.8	319,852.8	280,737.8	187,105.1	187,105.1
Government of Canada Bonds, Real Return Bonds	6,016.8	8,261.9	6,631.5	7,568.1	4,761.4	6,572.4	8,709.0	4,833.5	5,082.0	5,385.0	4,683.3	5,101.3	5,385.7	6,454.6	6,454.6
Government of Canada Bonds, Total	2,473,230.5	2,657,478.4	2,290,283.1	2,208,201.5	1,782,076.6	2,018,681.6	1,886,419.0	1,906,319.7	1,895,035.9	2,025,687.5	1,785,773.8	2,181,803.9	2,089,846.8	2,120,185.7	2,120,185.7
Federal Crown Corporation Bonds	167,264.3	197,362.8	163,224.3	183,659.8	126,186.4	170,879.1	145,414.8	156,960.4	134,229.3	174,259.2	157,125.9	180,089.3	179,473.6	197,766.9	197,766.9
Provincial Bonds, 0-10 years	186,285.3	184,639.8	200,415.0	205,852.0	163,122.4	152,894.4	165,886.4	141,229.7	167,878.1	235,818.9	233,202.0	253,350.5	264,120.7	281,375.6	281,375.6
Provincial Bonds, over 10 years	80,728.6	106,974.6	83,592.1	85,849.1	66,725.3	96,200.8	89,337.3	97,162.6	105,427.2	82,489.6	74,788.7	132,052.8	112,657.8	98,864.4	98,864.4
Provincial Bonds, Total	267,013.9	291,614.4	284,007.1	291,701.1	229,847.7	249,095.2	255,223.7	260,033.5	273,257.9	318,308.5	307,990.7	385,403.3	376,778.5	380,240.0	380,240.0
Corporate Bonds, 0-10 years	57,567.0	56,739.7	57,430.8	51,307.6	43,926.7	48,849.9	47,266.7	42,503.3	47,542.7	43,660.3	37,277.0	44,886.8	47,165.6	51,848.5	51,848.5
Corporate Bonds, over 10 years	12,069.8	13,987.3	12,883.9	12,846.6	11,373.7	15,292.5	9,639.3	9,051.4	9,526.3	11,052.7	10,626.7	10,566.8	9,780.3	11,103.1	11,103.1
Corporate Bonds, Total	69,636.8	70,727.0	70,314.7	64,154.2	55,300.4	64,142.4	56,906.0	51,601.7	48,420.5	54,713.0	47,903.7	55,453.6	56,945.9	62,951.6	62,951.6
Municipal Bonds	7,552.5	7,841.8	6,198.5	6,062.9	4,367.2	8,534.8	5,766.2	4,230.5	5,667.8	4,301.8	5,353.4	8,187.5	7,105.2	6,675.2	6,675.2
Bank, Trust and Mortgage Company Securities	61,918.8	68,163.6	75,381.4	62,281.6	57,715.4	67,290.4	57,918.3	64,757.4	72,862.2	59,841.9	55,820.3	58,476.8	66,925.6	51,218.6	51,218.6
Asset-Backed Securities	27,658.5	20,593.0	23,122.3	34,125.2	18,446.6	22,257.3	28,378.5	22,082.3	25,340.6	19,202.7	21,225.0	27,272.5	31,048.8	29,490.2	29,490.2
Maple Bonds and Other Domestic Bonds	7,810.9	4,474.7	11,188.5	3,487.2	3,381.2	2,762.3	3,722.0	3,662.1	5,996.1	7,127.3	6,535.5	6,836.2	8,863.1	8,863.1	8,863.1
Total Domestic Bond Trading	3,082,086.2	3,318,255.7	2,923,719.9	2,853,673.5	2,272,321.5	2,603,643.1	2,439,748.5	2,392,390.2	2,468,896.9	2,454,328.5	2,387,728.3	2,903,523.1	2,816,987.5	2,856,815.8	2,856,815.8
Total Strip Bond Trading (coupons and residuals)	11,983.6	16,137.4	14,765.7	13,729.0	13,418.5	12,582.5	12,873.4	12,617.2	15,057.4	16,474.9	17,799.5	20,458.9	20,720.5	19,314.8	19,314.8
Strip Bond Trading, Government of Canada Bonds	1,197.3	960.3	1,077.4	1,469.3	1,280.5	835.3	1,142.0	1,626.6	1,830.3	1,808.6	1,572.6	2,854.7	2,161.4	1,923.2	1,923.2
Strip Bond Trading, Provincial Bonds	10,160.5	14,253.8	12,769.3	11,469.1	11,423.7	10,828.7	11,008.8	10,236.1	12,500.3	13,788.1	16,041.2	12,401.8	16,650.6	16,963.1	16,963.1

(in \$ millions)	2013			2012			2011			2010			2009		
	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1	Q3	Q2	Q1
Government of Canada Bonds, 0-3 years	839,678.1	908,790.5	954,384.9	806,065.0	741,740.5	805,252.1	713,072.2	930,546.1	837,686.8	799,978.2	621,425.7	797,379.4	662,877.4	556,834.4	556,834.4
Government of Canada Bonds, 3-10 years	1,167,218.4	1,197,779.8	1,144,024.4	875,488.1	786,121.6	905,547.7	855,143.2	744,182.3	843,494.1	841,763.3	736,955.7	839,943.0	752,031.8	602,567.6	602,567.6
Government of Canada Bonds, over 10 years	140,651.6	296,390.7	171,736.1	131,340.2	103,227.7	209,512.6	146,976.0	141,301.9	192,476.9	174,886.9	117,194.4	191,857.4	133,154.7	106,676.4	106,676.4
Government of Canada Bonds, Real Return Bonds	5,014.8	8,830.0	9,194.8	4,405.6	5,344.0	6,213.6	6,378.2	4,977.5	5,617.5	3,573.8	3,996.8	2,786.4	4,343.4	5,326.7	5,326.7
Government of Canada Bonds, Total	2,152,562.9	2,411,791.0	2,279,340.2	1,817,298.9	1,636,433.8	2,080,395.8	1,813,749.5	1,603,851.3	1,883,995.1	1,820,202.2	1,626,161.0	1,479,080.0	1,831,966.2	1,552,407.3	1,271,405.1
Federal Crown Corporation Bonds	155,569.3	205,810.3	204,027.5	243,288.6	175,633.2	227,970.6	195,804.0	166,372.1	200,520.5	192,812.2	174,924.0	141,926.7	148,782.5	161,442.1	132,065.5
Provincial Bonds, 0-10 years	322,582.9	282,147.8	260,280.2	218,839.1	170,331.0	174,836.4	187,161.4	166,018.0	147,952.6	148,907.5	141,871.1	127,938.4	118,614.8	95,539.7	95,539.7
Provincial Bonds, over 10 years	92,041.6	115,643.7	95,701.4	90,390.2	72,255.8	103,932.9	80,951.9	78,501.1	81,456.3	74,586.9	72,162.4	73,839.1	71,871.2	55,942.5	49,629.6
Provincial Bonds, Total	414,624.5	397,791.5	355,981.6	309,229.3	242,586.8	278,769.3	268,113.3	244,519.1	229,251.8	223,494.4	214,033.5	201,777.5	190,486.0	175,590.7	145,169.3
Corporate Bonds, 0-10 years	45,140.7	46,474.7	52,074.8	47,747.2	37,719.5	39,142.8	39,312.5	30,690.7	38,340.7	41,133.3	37,908.2	28,452.0	29,056.1	38,442.1	30,520.8
Corporate Bonds, over 10 years	14,782.2	11,070.9	13,198.5	12,472.7	9,215.5	9,412.7	10,469.8	10,432.4	9,745.2	11,414.9	9,873.8	11,961.2	7,885.5	9,559.2	9,622.5
Corporate Bonds, Total	59,922.9	57,545.6	65,273.3	60,219.9	46,935.0	48,555.5	49,782.3	41,123.1	48,085.9	52,548.2	47,782.0	40,413.2	36,941.6	48,001.3	40,143.3
Municipal Bonds	6,309.8	3,788.8	4,218.5	5,970.3	2,873.5	4,859.7	2,790.9	2,797.2	5,205.4	3,767.1	4,014.2	3,862.8	3,995.0	3,598.2	4,343.5
Bank, Trust and Mortgage Company Securities	52,025.3	47,601.0	61,742.4	48,308.3	36,165.0	42,419.1	38,500.3	36,202.9	34,189.9	46,632.6	45,864.3	32,598.4	36,985.3	28,955.1	24,061.8
Asset-Backed Securities	22,389.6	26,015.1	20,270.7	19,297.0	24,118.6	28,239.4	40,214.0	38,357.8	14,578.0	20,836.5	18,641.3	24,522.3	23,901.5	20,104.0	14,929.0
Maple Bonds and Other Domestic Bonds	3,710.7	3,819.6	1,730.8	1,779.0	1,755.8	1,924.0	1,968.5	1,455.6	3,003.1	3,717.3	2,828.2	2,965.1	1,908.0	3,719.8	3,389.2
Total Domestic Bond Trading	2,867,115.0	3,154,162.9	2,992,585.0	2,505,391.3	2,166,501.7	2,713,133.4	2,410,972.8	2,137,158.5	2,422,250.2	2,419,543.9	2,134,248.8	1,927,146.0	2,274,966.1	1,993,818.5	1,635,506.7
Total Strip Bond Trading (coupons and residuals)	19,981.4	30,280.7	15,874.2	19,275.6	15,029.3	18,317.8	22,218.1	19,066.4	21,629.7	18,028.6	23,698.7	22,866.8	21,522.5	23,077.6	18,714.1
Strip Bond Trading, Government of Canada Bonds	2,411.2	2,037.7	2,602.5	1,777.1	2,013.1	2,920.4	5,258.3	2,784.5	1,950.7	2,625.6	3,667.7	3,175.5	6,102.7	5,753.1	3,271.7
Strip Bond Trading, Provincial Bonds	16,712.2	27,057.0	11,602.6	16,159.6	11,520.6	13,584.9	15,431.0	15,116.3	17,305.8	13,991.3	18,839.0	18,418.3	14,359.6	15,954.1	14,048.2