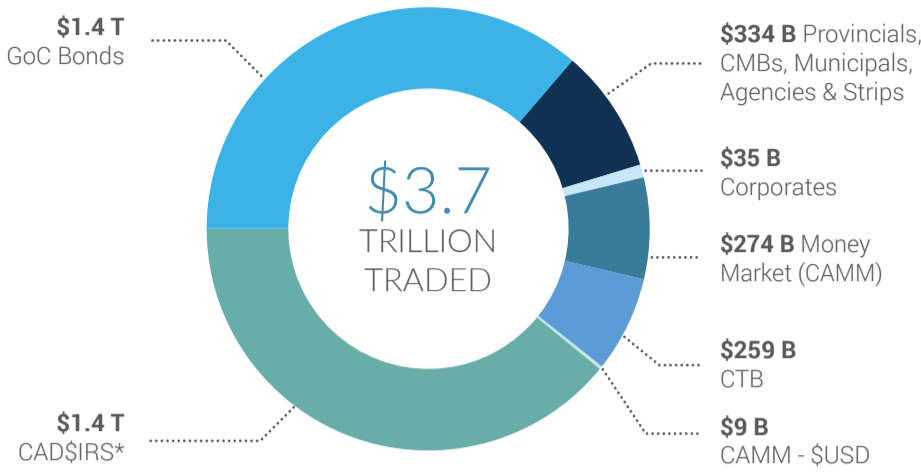


# 2022 Year in Review



How did participants leverage our Marketplace?

## Record Total Traded Volume



\* CanDeal/Tradeweb North American Interest Rate Swaps Platform

## Trade Execution Insight

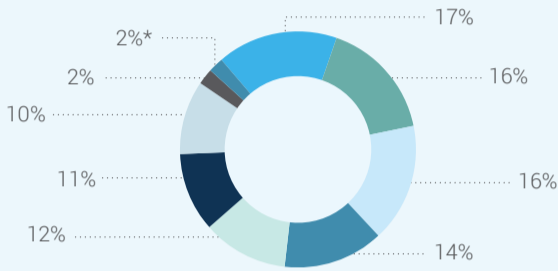
337,884  
Trade Count

868  
Buy-Side Professionals

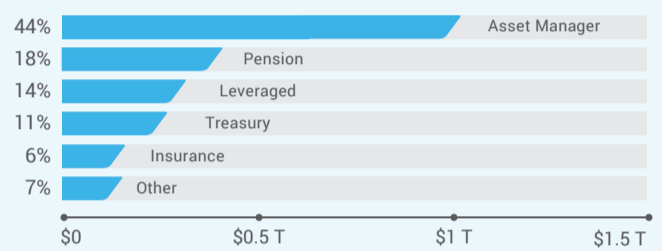
282  
Sell-Side Traders

23%  
of Bond Business was done outside of Canada

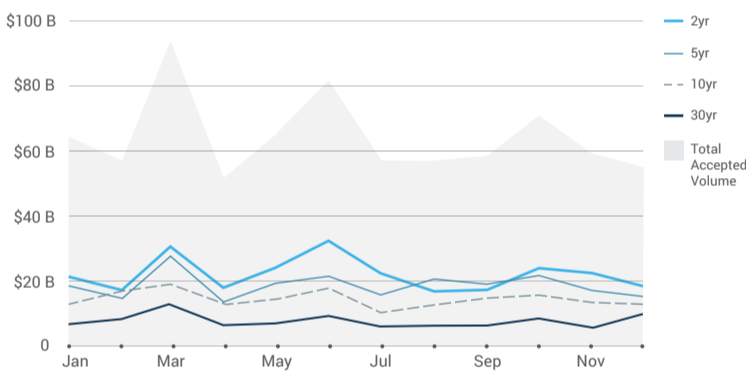
## CanDeal Dealers By Market Share



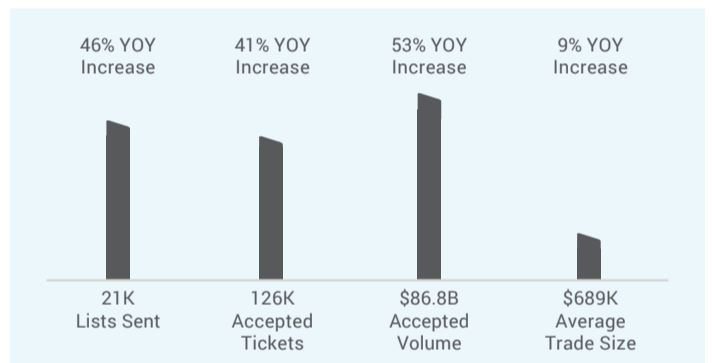
## Volume by Client Type All Products



## Total GoC Benchmark Volume



## List Trading



## Corporate Bonds

4X YOY Increase in Volume

- ✓ Record volume
- ✓ Record # of users
- ✓ Record # of tickets

## More on evolution

Rules Bound Trading gains momentum as more users fully automate round-trip trading

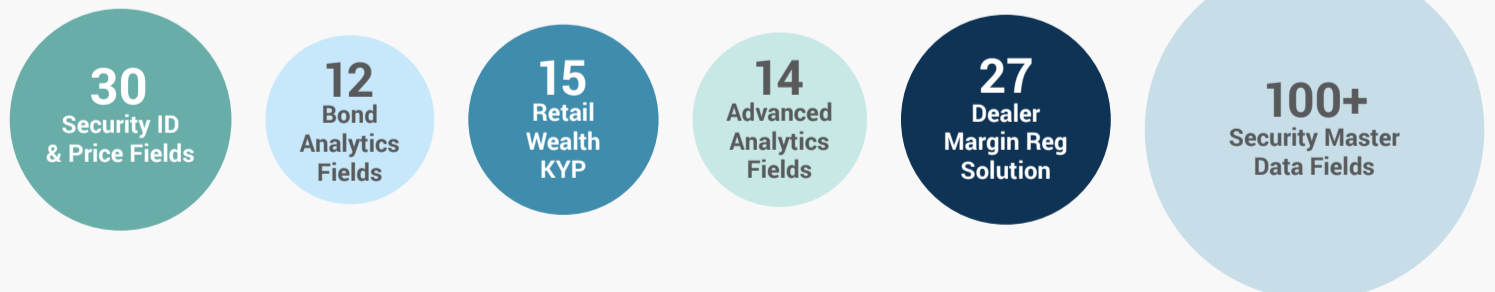
CanDeal 4pm Spot Price becomes the accepted benchmark for the Canadian corporate bond market

## CanDeal Data & Analytics (DNA) Highlights

CanDeal DNA delivers the most accurate dealer-sourced pricing for **80,000+ Canadian fixed income securities** to help participants better monitor, understand and manage their market exposure.

9 Contributors  
6 Vendor Partners

## 200+ Fields Published in 2022



### January 2022

Reference Price  
Bid/Mid/Ask  
Price/Yield

Evaluated Price  
Bid/Ask  
Price/Yield

Composite Price  
Bid/Ask  
Price/Yield/Count  
ISIN/CUSIP/FIGI

### March 2022

Factor/Factor Date  
Market Date

Macaulay Duration  
Modified Duration  
Yield to Maturity

Yield to Effective Maturity  
Z Spread  
G Spread

### June 2022

Mid Price  
Trade Class  
Liquidity Score

DNA Industry Code  
Days to Maturity  
Term to Maturity

### August 2022

Trade Class  
Liquidity Score  
DV01

Quote Volatility  
Maximum Drawdown

### October 2022

IIROC Margin Rule  
Dealer Margin Rate %

Accrued Interest  
Days to Maturity  
DNA Universe Code  
DNA Industry Code  
Coupon Type  
Default Status  
Underlying Issue Data

### December 2022

Security Identifiers  
Issuer Details  
Security Terms and Conditions  
Security Classifications  
Debt Seniority Obligor  
Ratings – requires source license