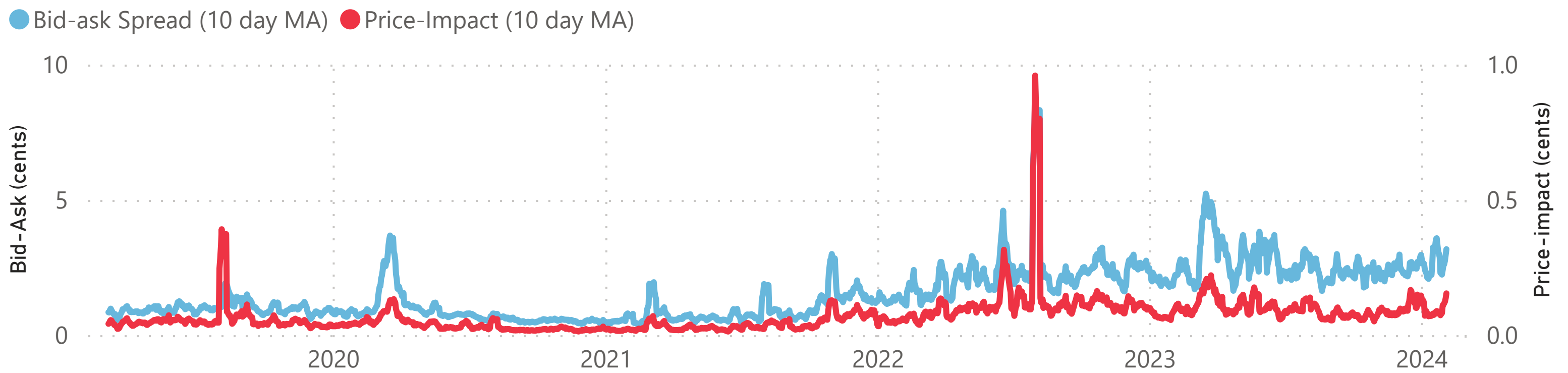
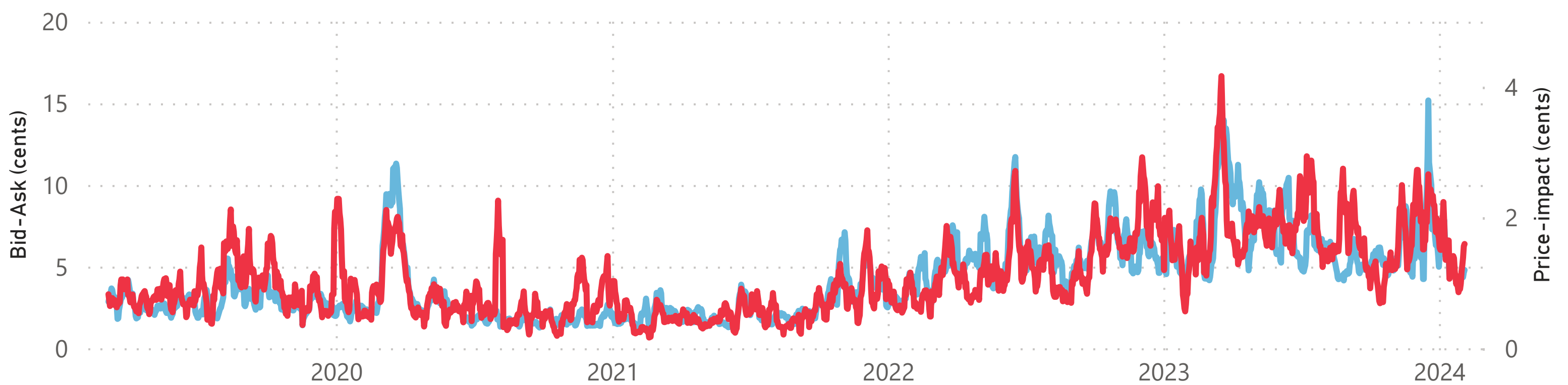


Government of Canada Bonds Bid-Ask Spread and Price Impact

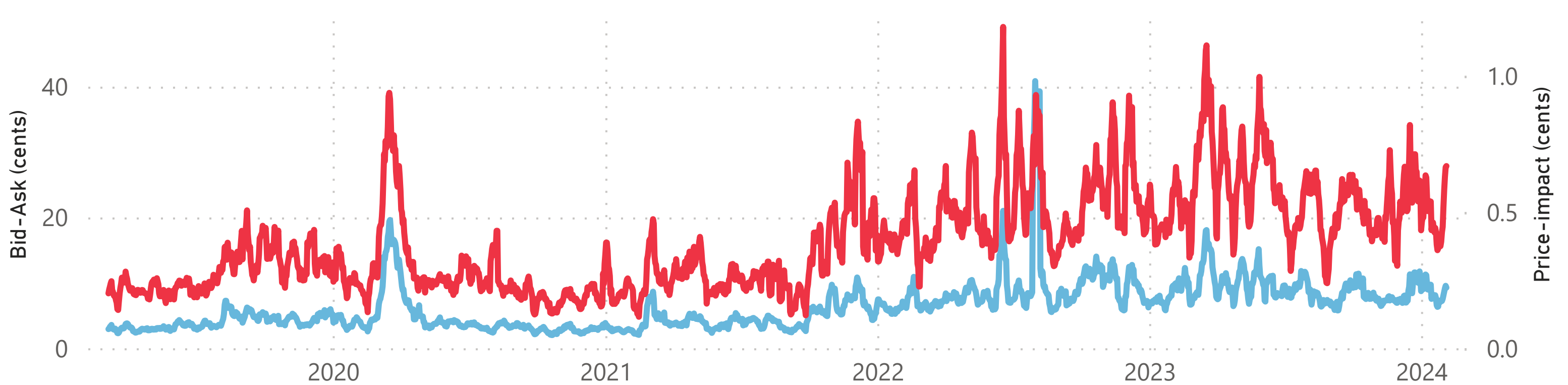
2y Benchmark



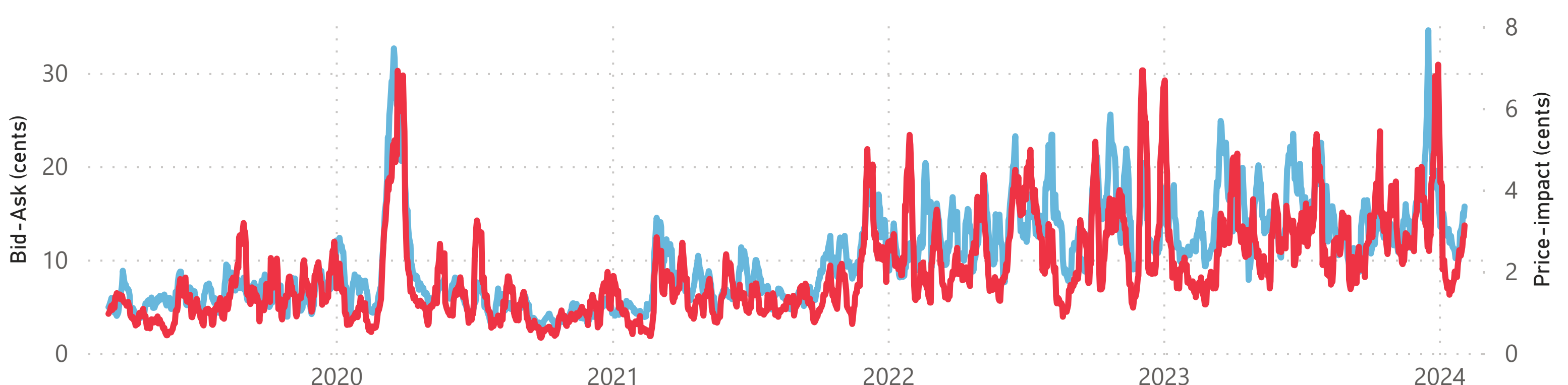
2y Non-Benchmark



5y Benchmark



5y Non-Benchmark



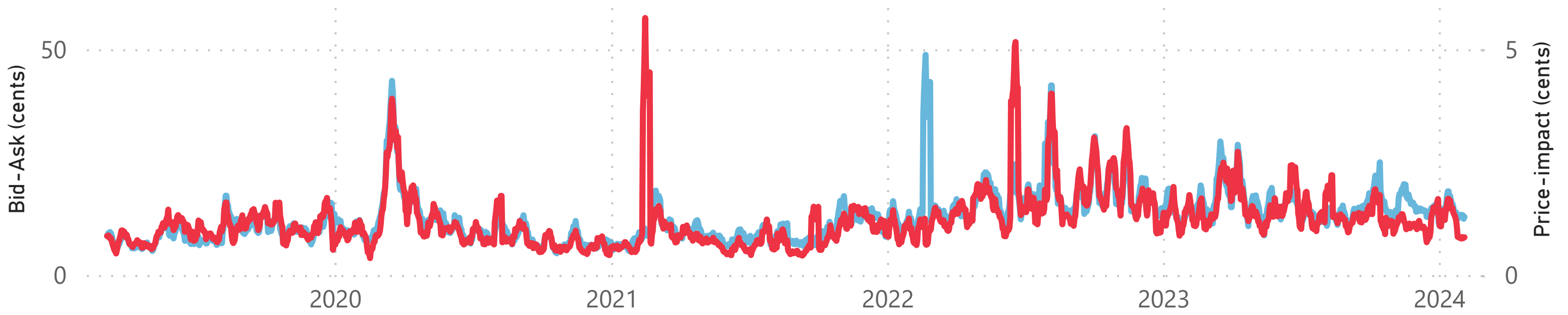
Latest Observation

Sunday, February 04, 2024

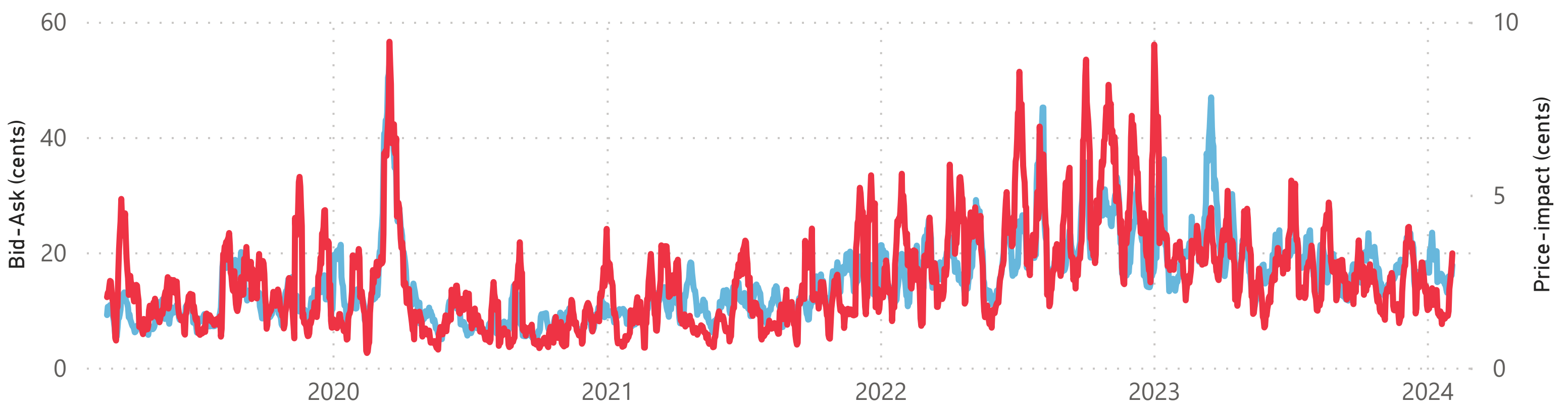
Government of Canada Bonds Bid-Ask Spread and Price Impact

10y Benchmark

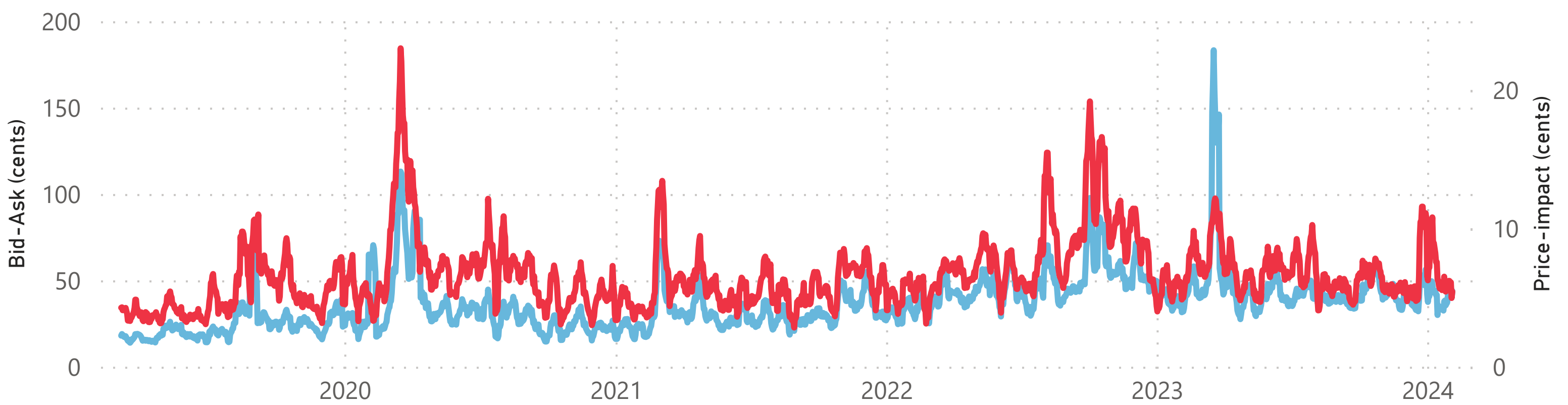
● Bid-ask Spread (10 day MA) ● Price-Impact (10 day MA)



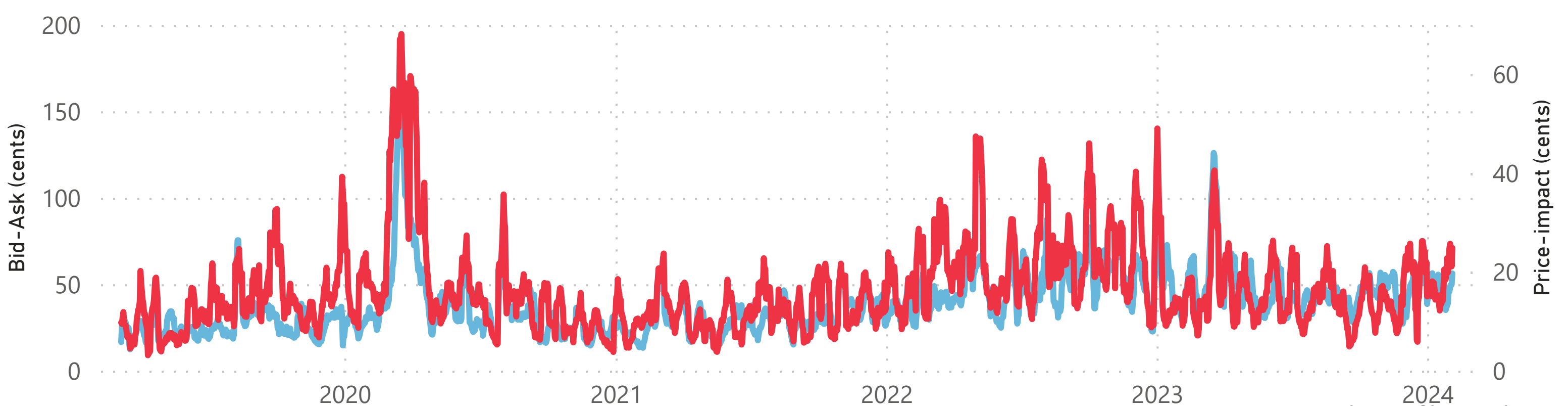
10y Non-Benchmark



30y Benchmark



30y Non-Benchmark



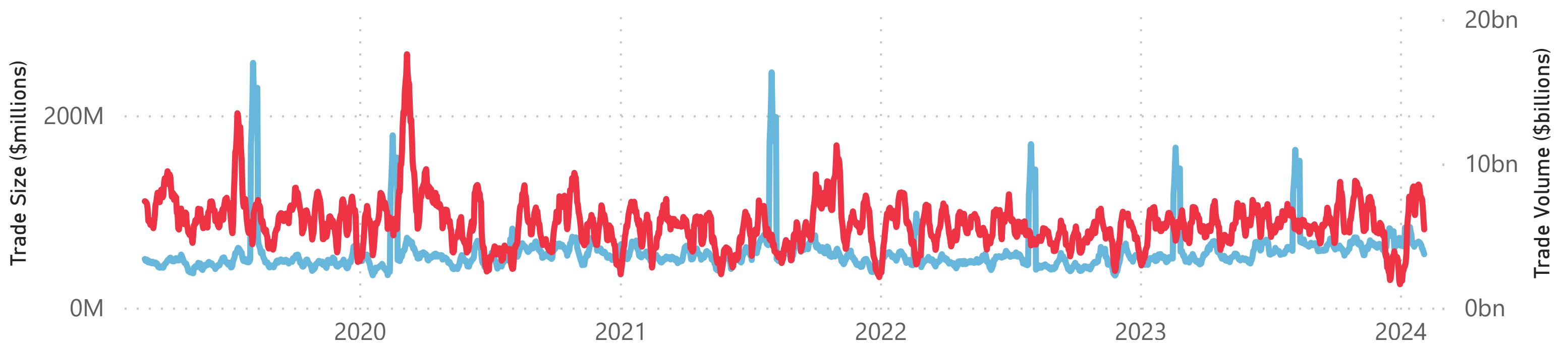
Latest Observation

Sunday, February 04, 2024

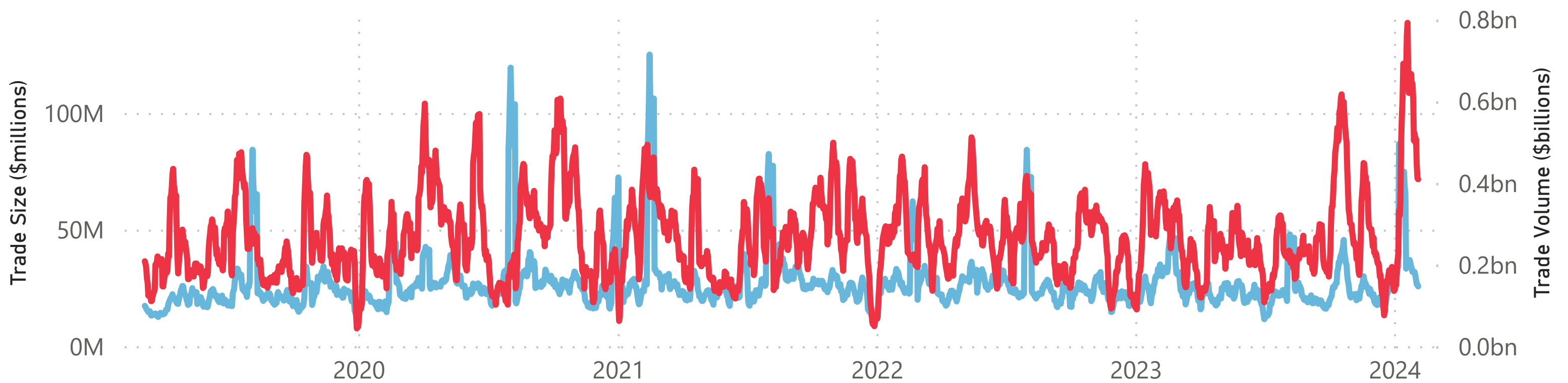
Government of Canada Bonds Trade Size and Trade Volume

2y Benchmark

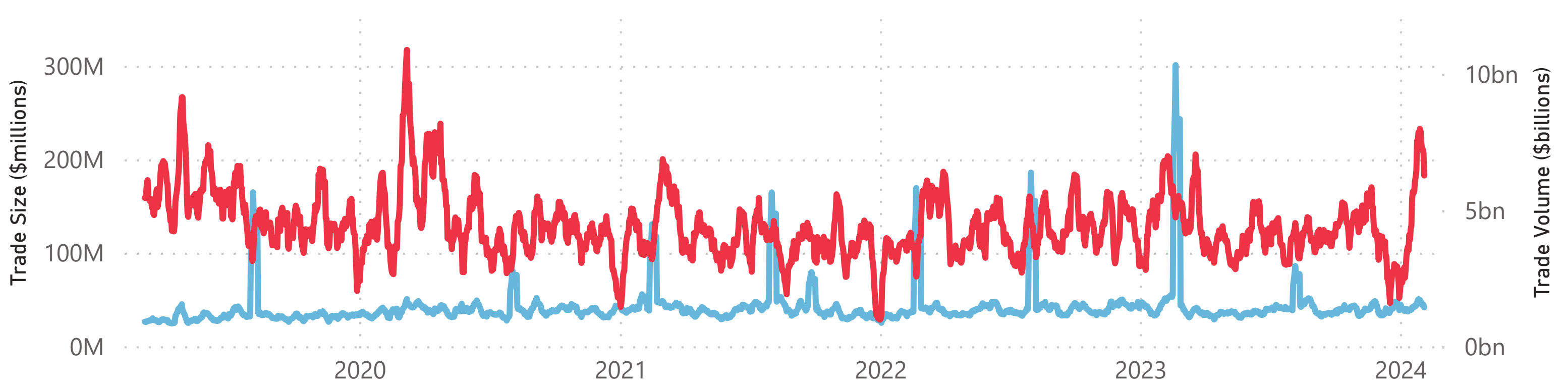
● Trade Size (10 day MA) ● Trade Volume (10 day MA)



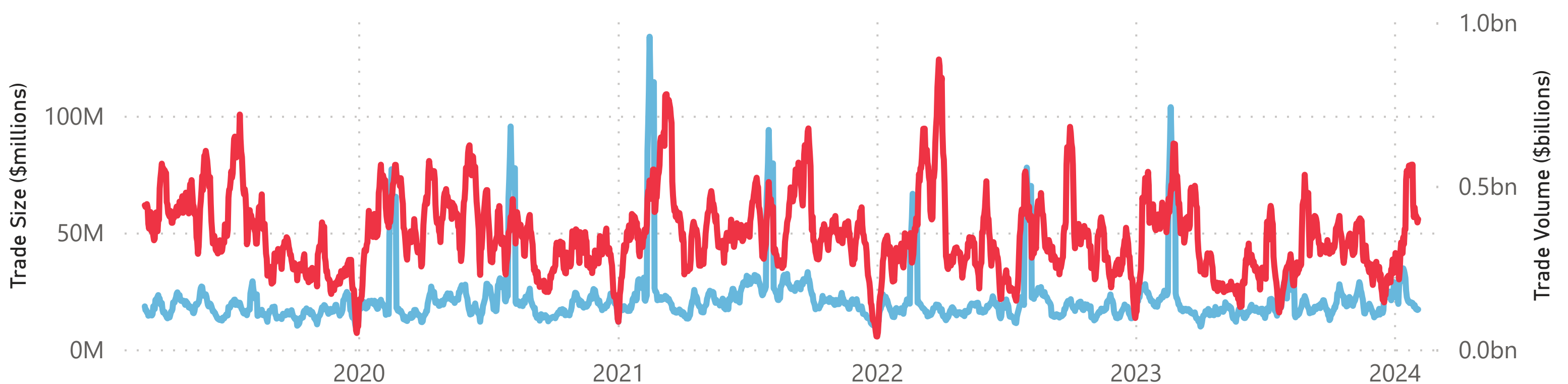
2y Non-Benchmark



5y Benchmark



5y Non-Benchmark



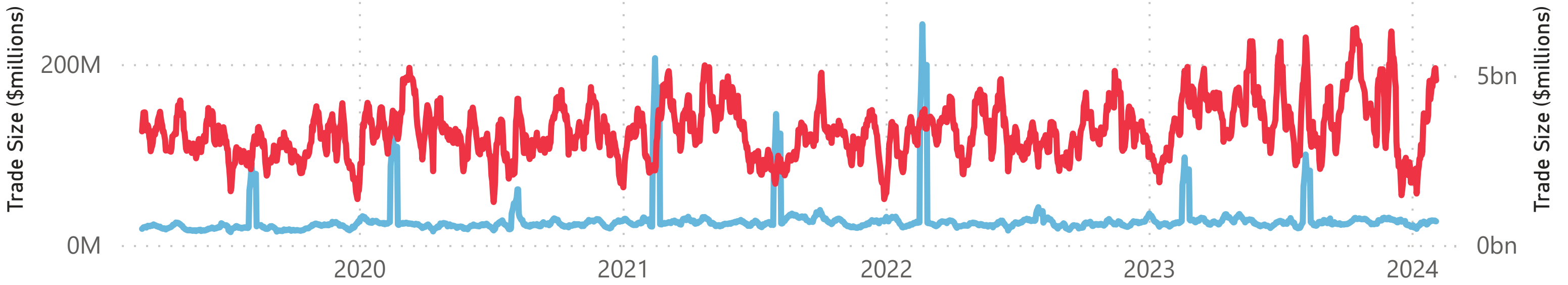
Latest Observation

Sunday, February 04, 2024

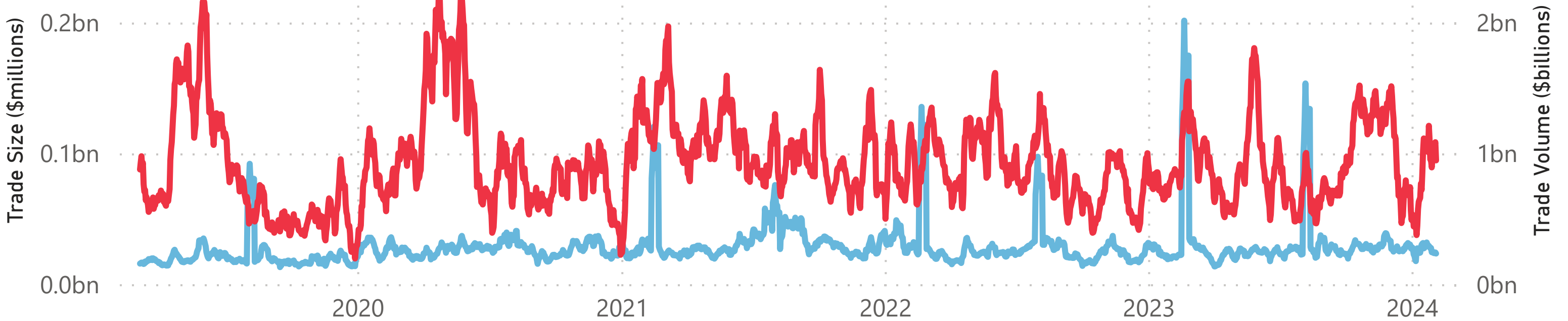
Government of Canada Bonds Trade Size and Trade Volume

10y Benchmark

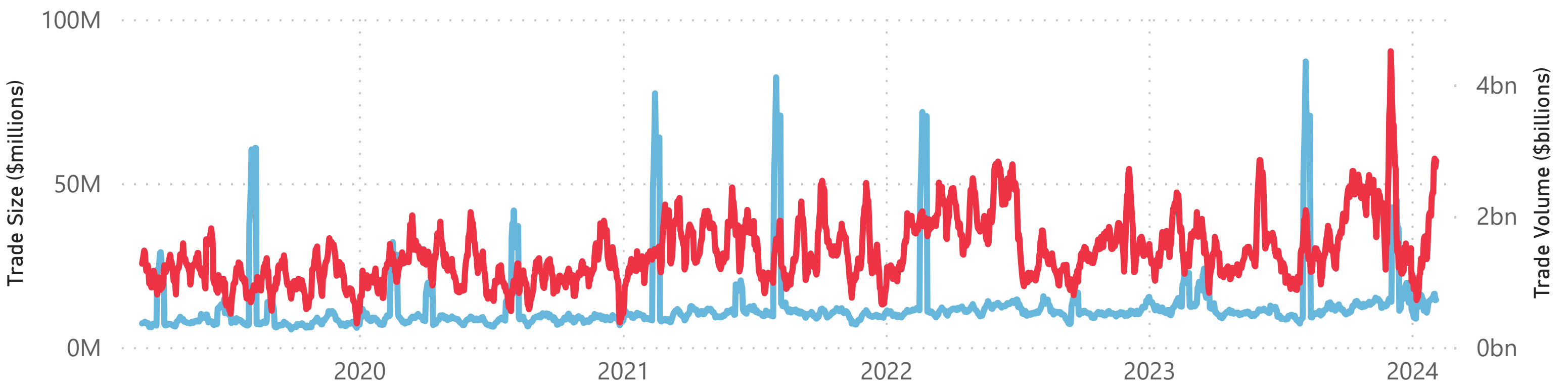
● Trade Size (10 day MA) ● Trade Volume (10 day MA)



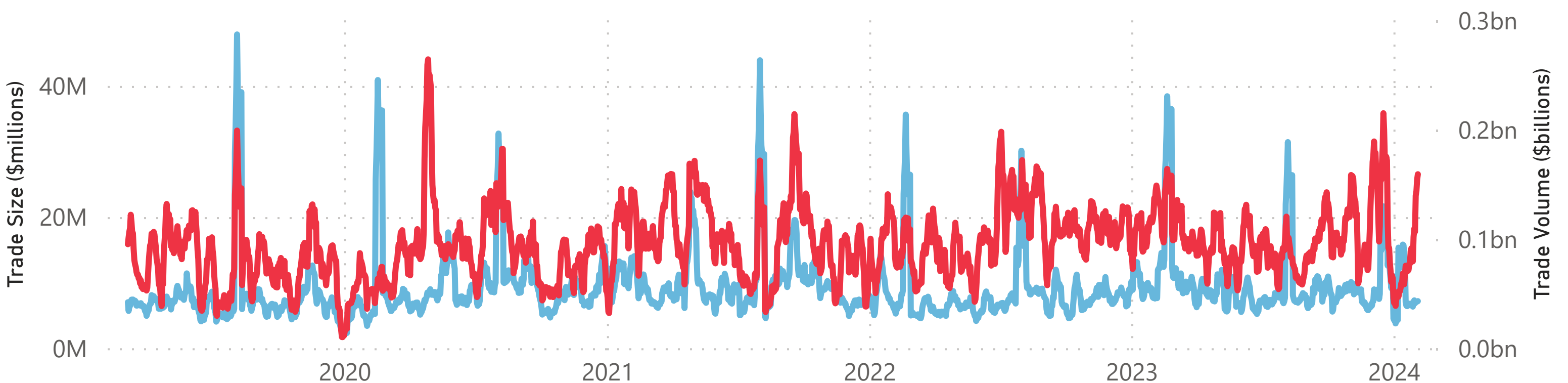
10y Non-Benchmark



30y Benchmark



30y Non-Benchmark



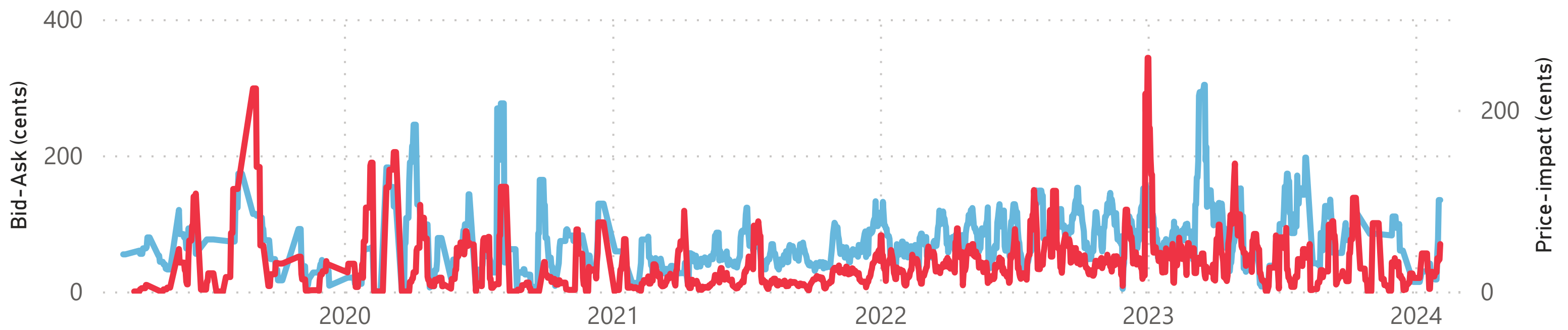
Latest Observation

Sunday, February 04, 2024

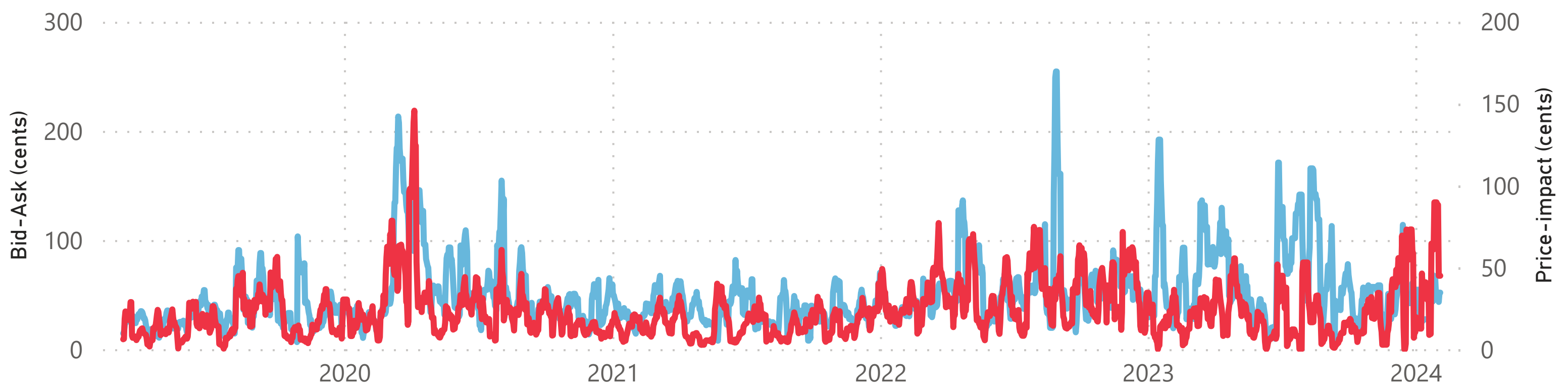
Government of Canada Real Return Bonds Bid-Ask Spread and Price Impact

RRB Benchmark

● Bid-ask Spread (10 day MA) ● Price-Impact (10 day MA)



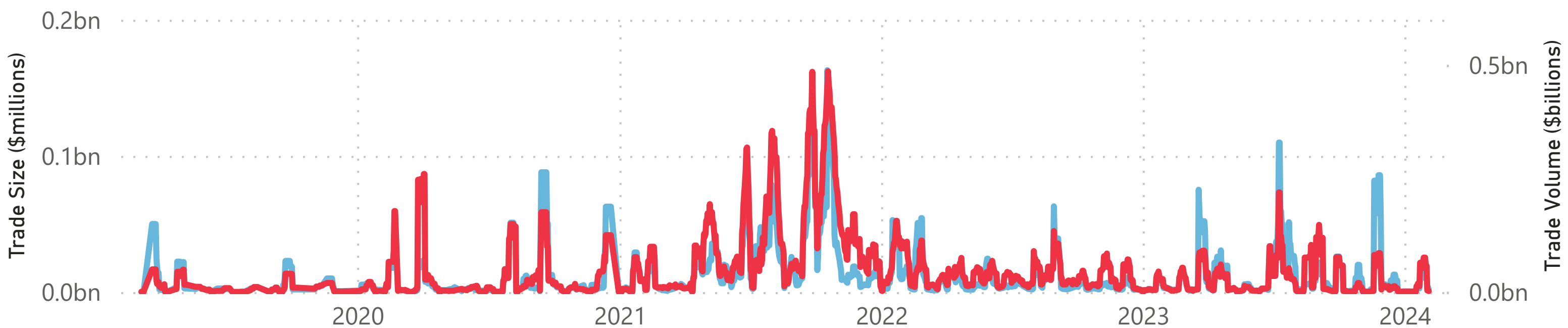
RRB Non-Benchmark



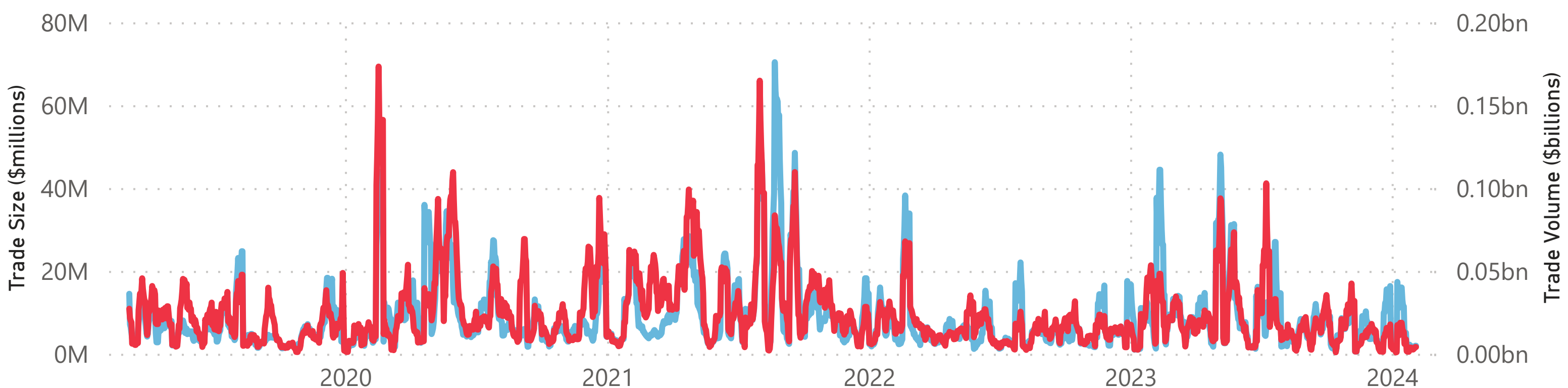
Trade Size and Volume

RRB Benchmark

10y ● Trade Size (10 day MA) ● Trade Volume (10 day MA)



RRB Non-Benchmark

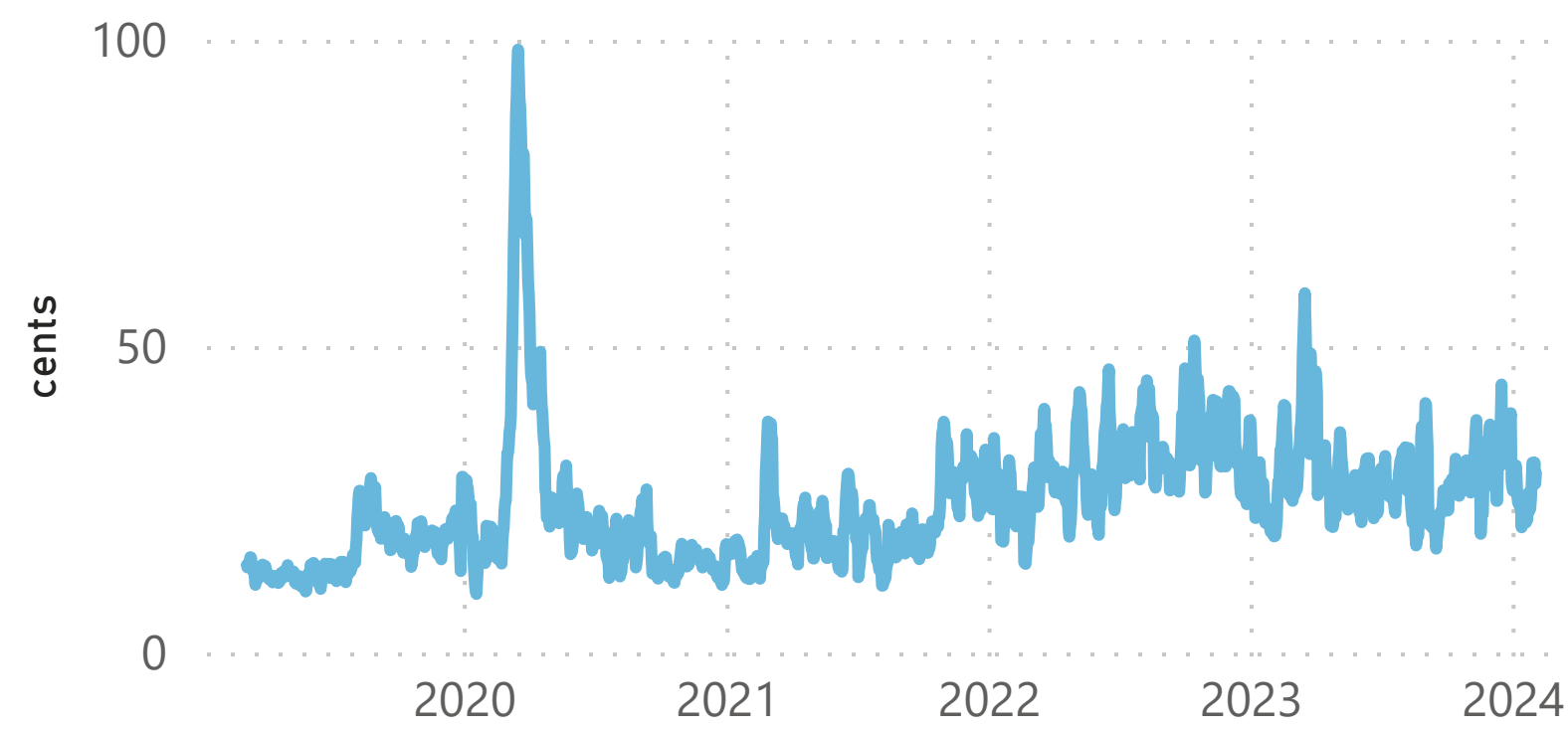


Latest Observation

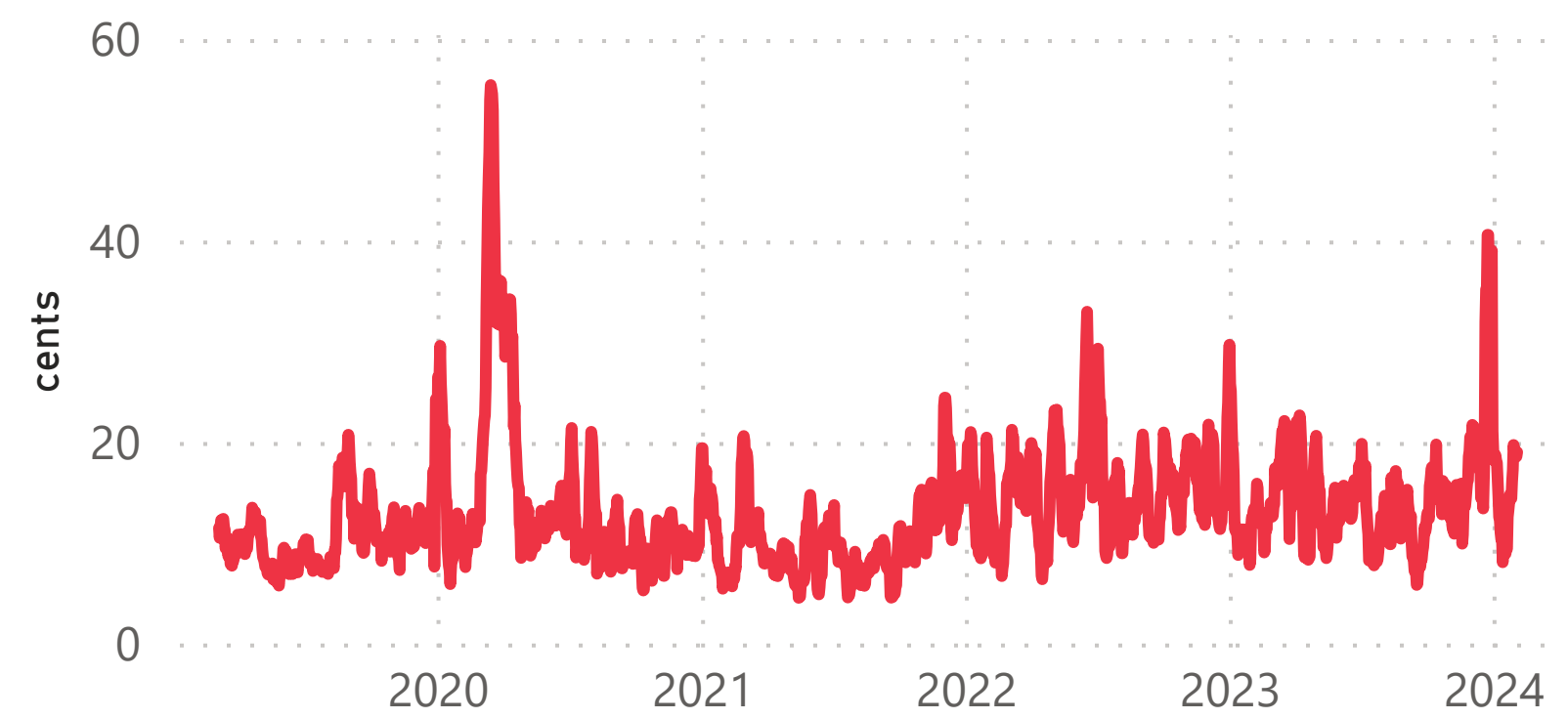
Sunday, February 04, 2024

Provincial Bond Market

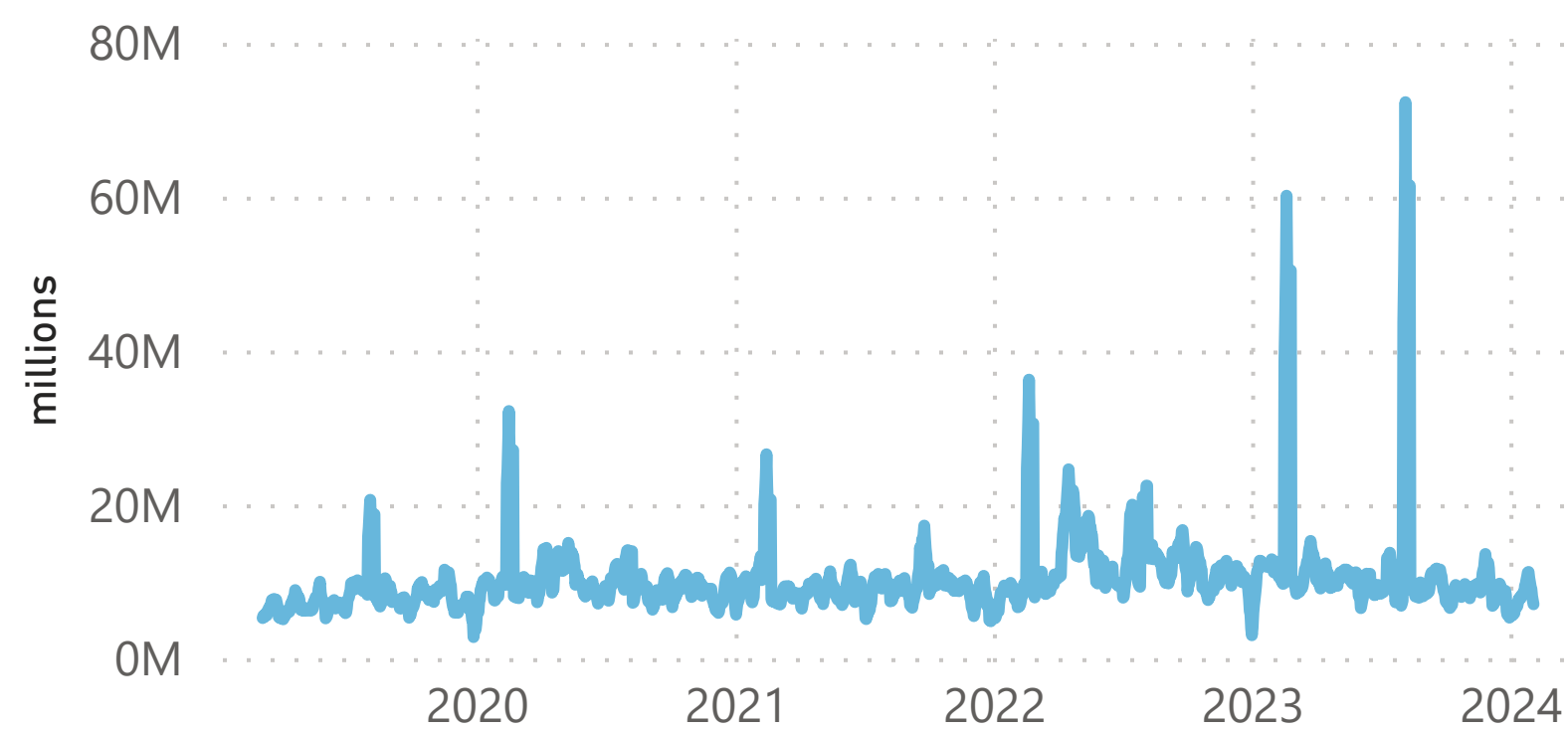
Bid-Ask Spread (10 day MA)



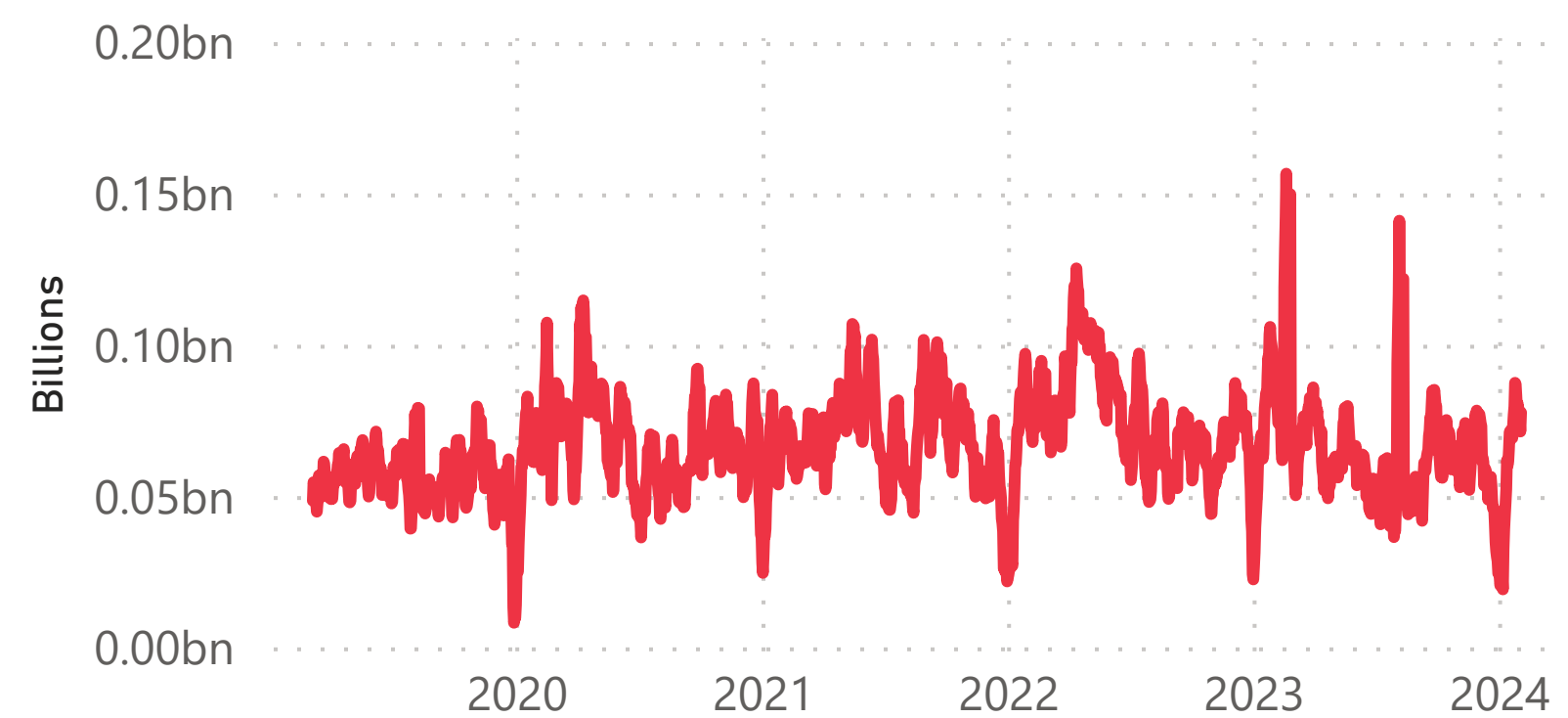
Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)

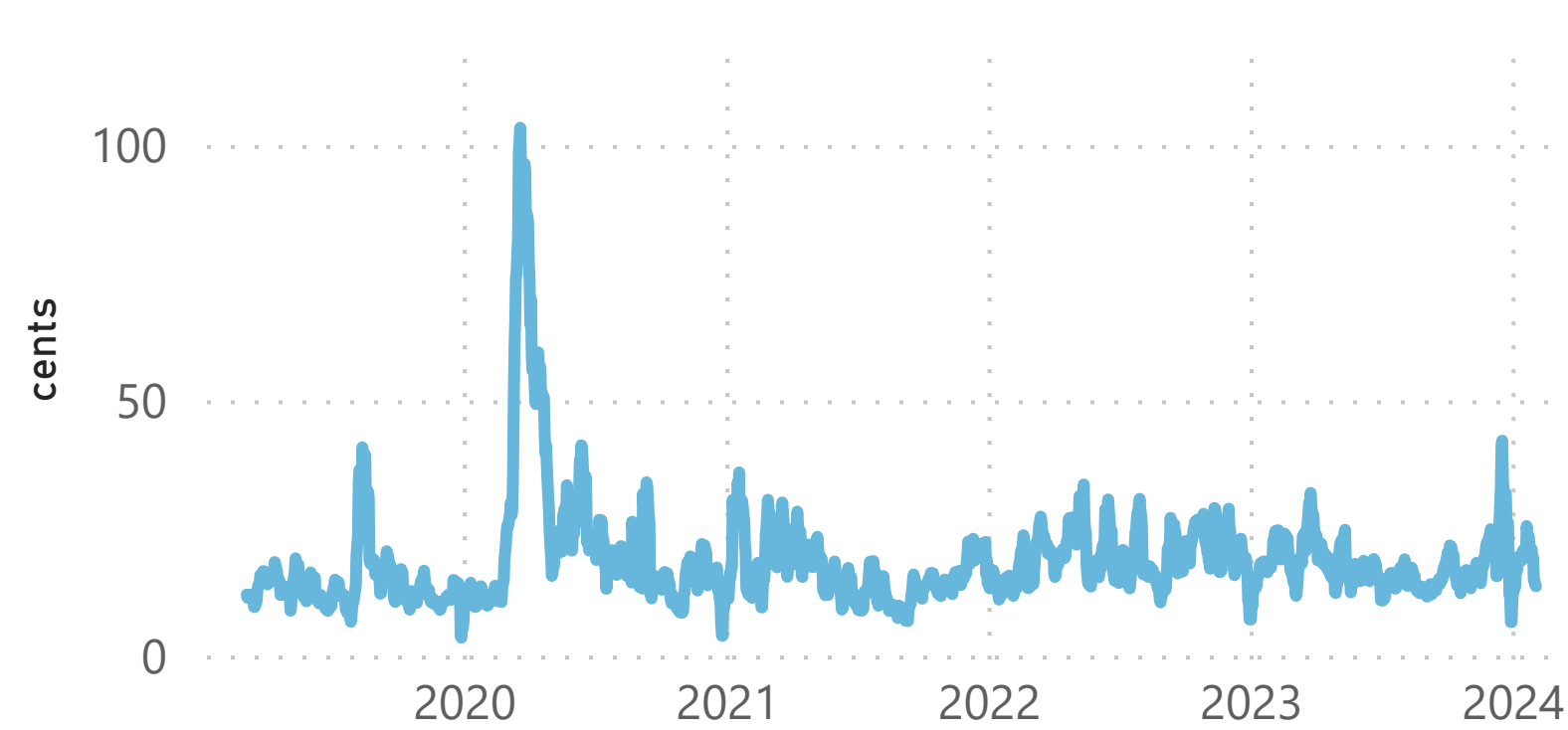


Trade Volume(10 day MA)

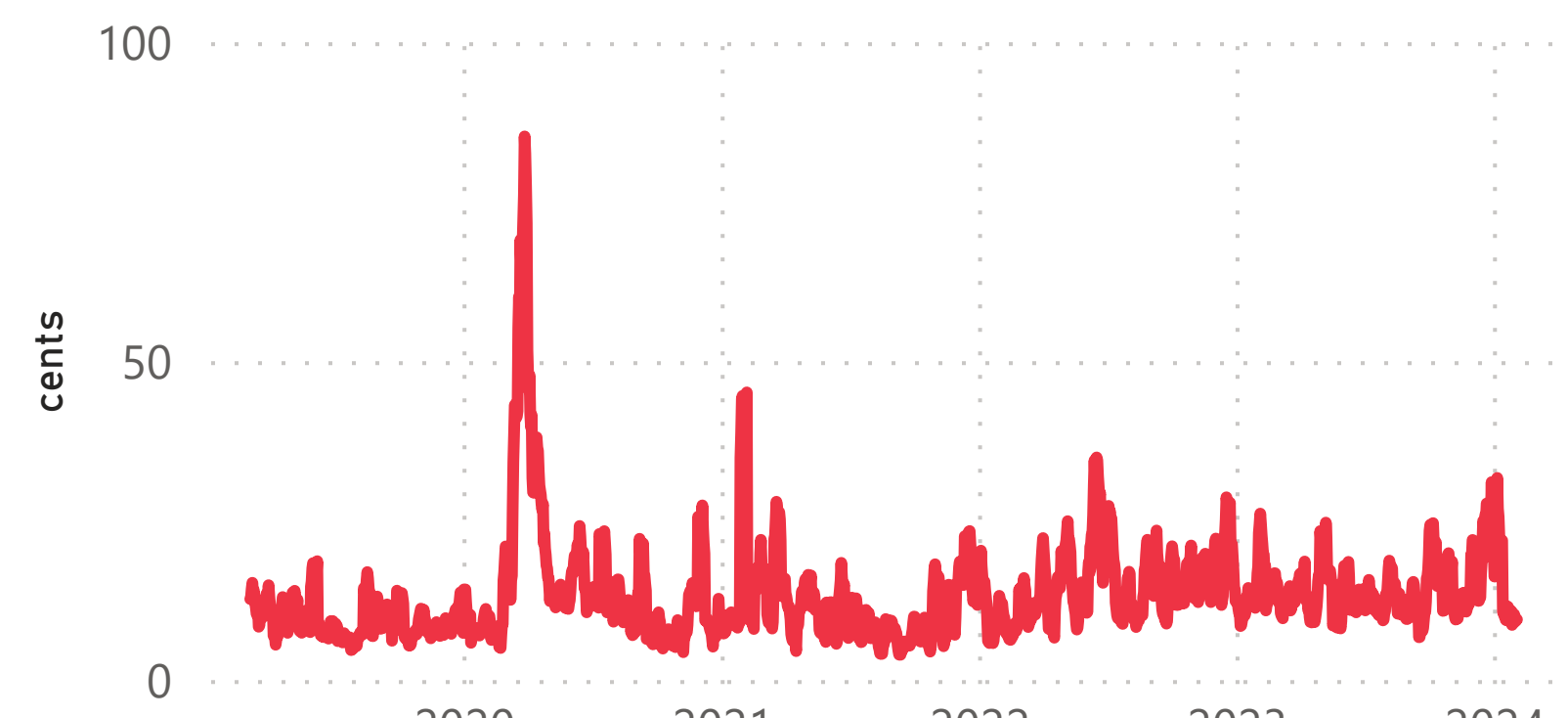


Corporate Bond Market

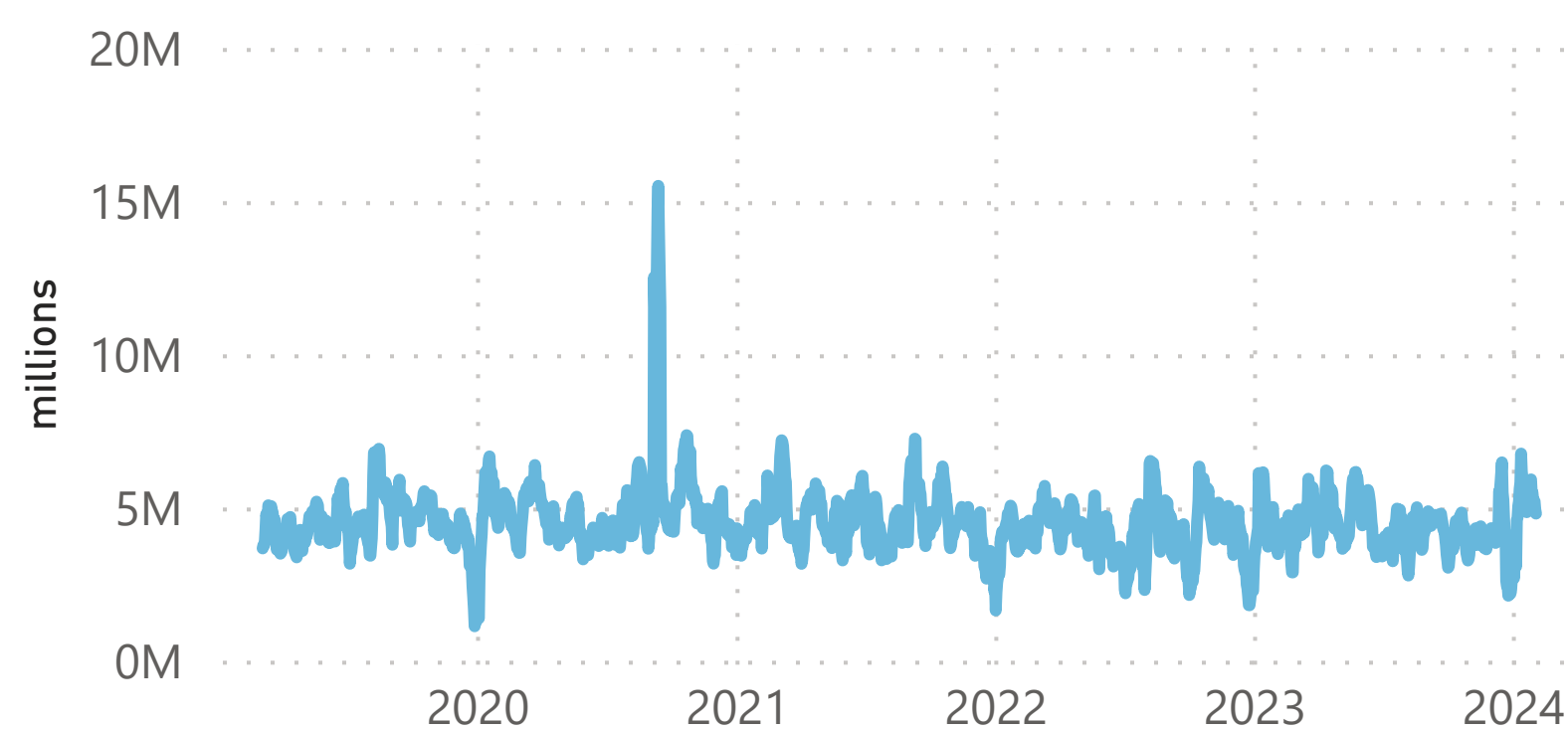
Bid-Ask Spread (10 day MA)



Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)



Trade Volume(10 day MA)

