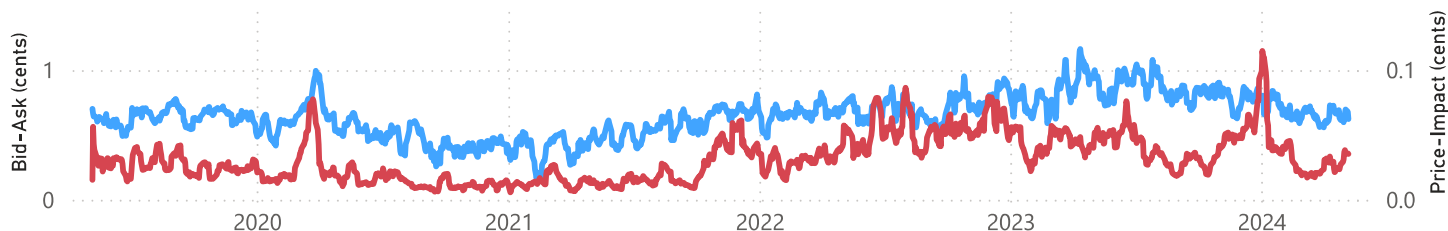


Government of Canada Bonds Bid-Ask Spread and Price Impact

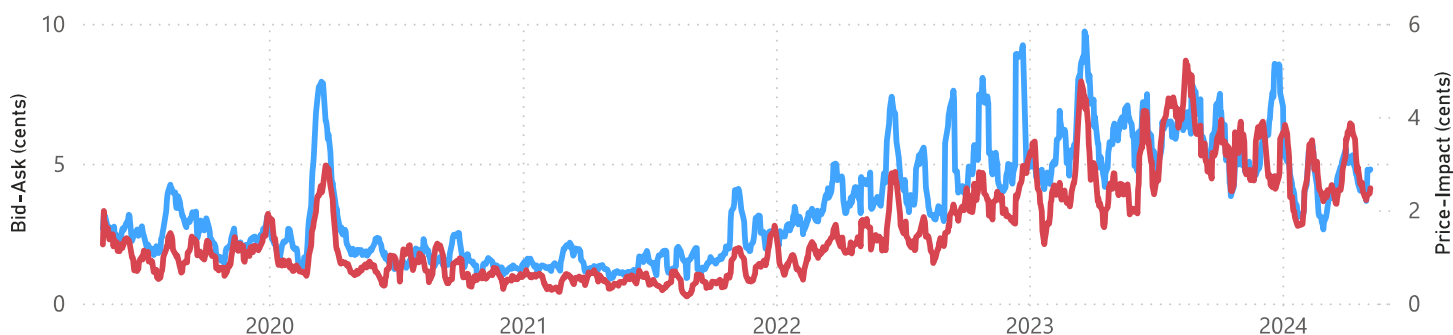
Latest Observation
07/05/2024

2y Benchmark

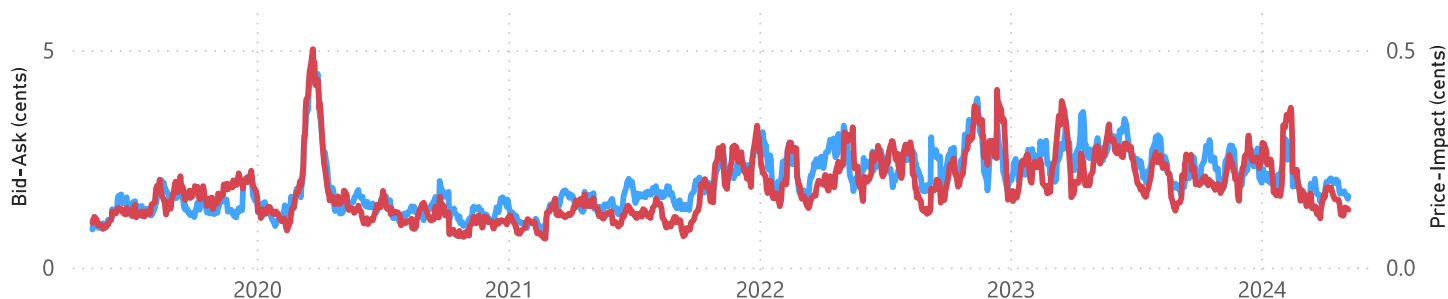
● Bid-ask Spread (10 day MA) ● Price-impact (10 day MA)



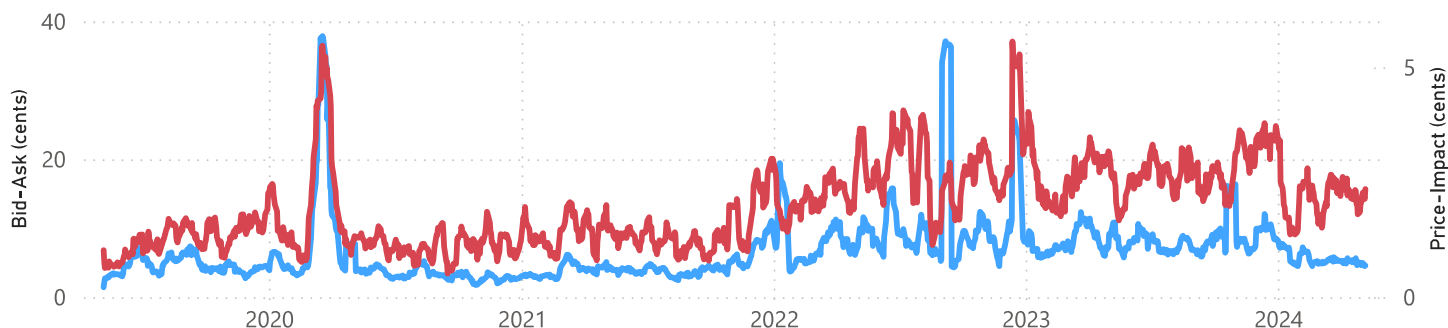
2y Non-Benchmark



5y Benchmark



5y Non-Benchmark



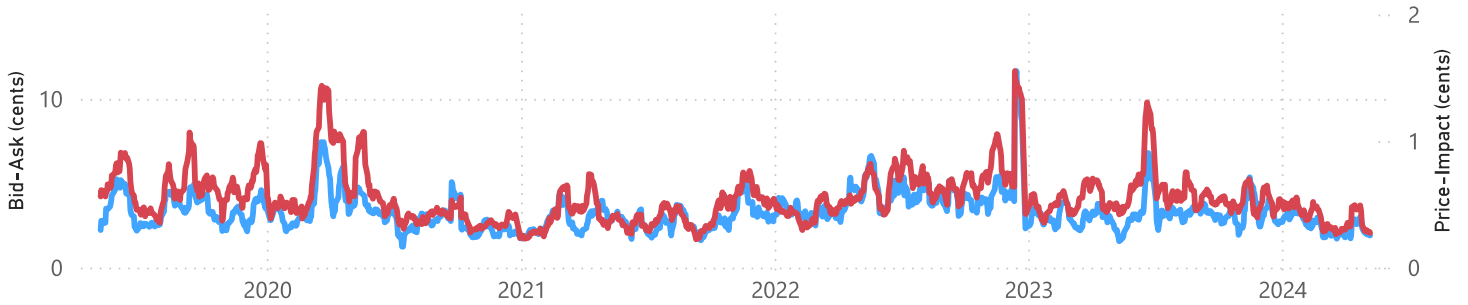
Correction. This report includes a correction to the scale of trade volume charts for Government of Canada non-benchmark bonds, corporate bonds and provincial bonds. It also includes an improvement to moving average formulas to better account for holidays. Historical trends with respect to all measures (bid-ask spread, price impact, trade volume and trade size) are largely unaffected. For any inquiry about this change, please contact Guillaume Bédard-Pagé (gbedard-page@bank-banque-canada.ca).

Government of Canada Bonds Bid-Ask Spread and Price Impact

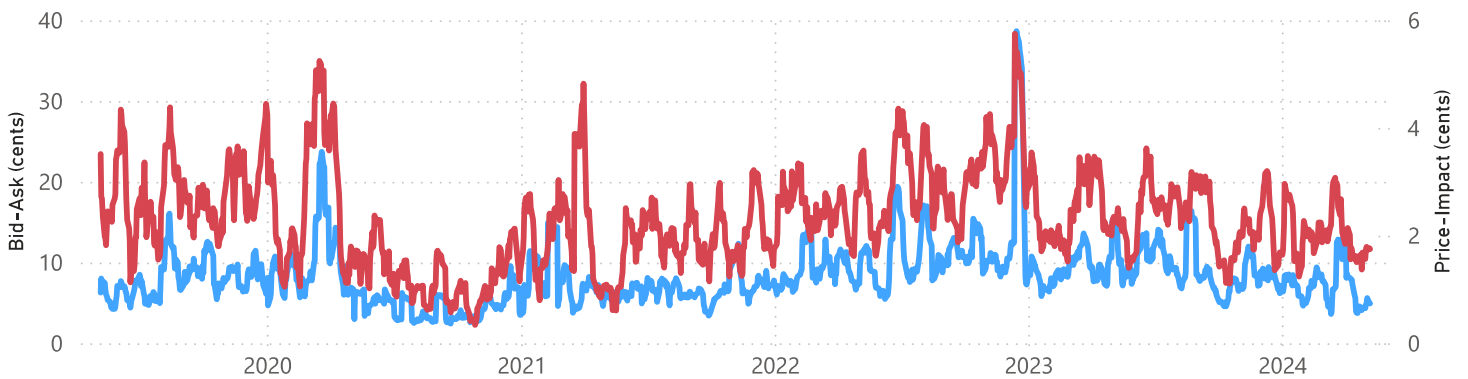
Latest Observation
07/05/2024

10y Benchmark

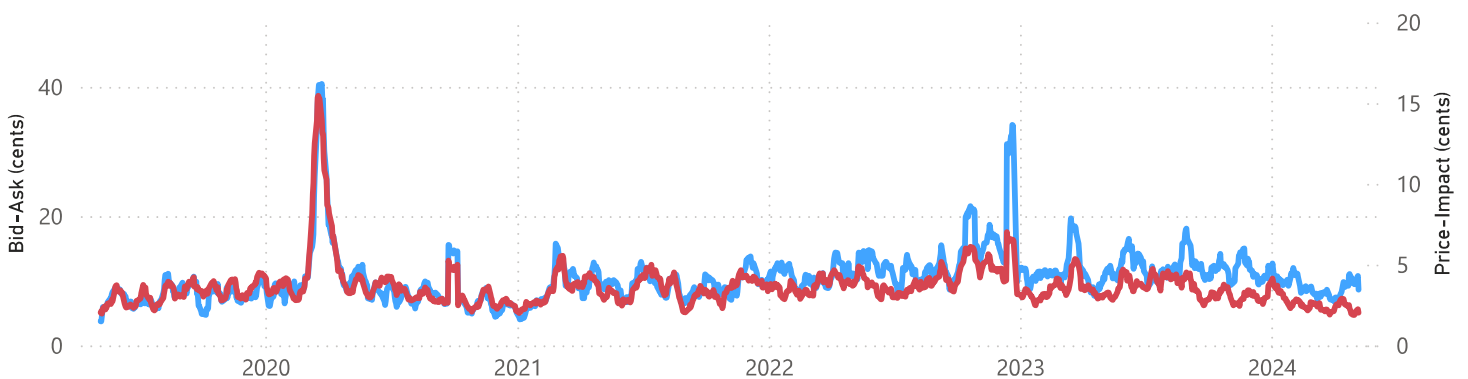
● Bid-ask Spread (10 day MA) ● Price-impact (10 day MA)



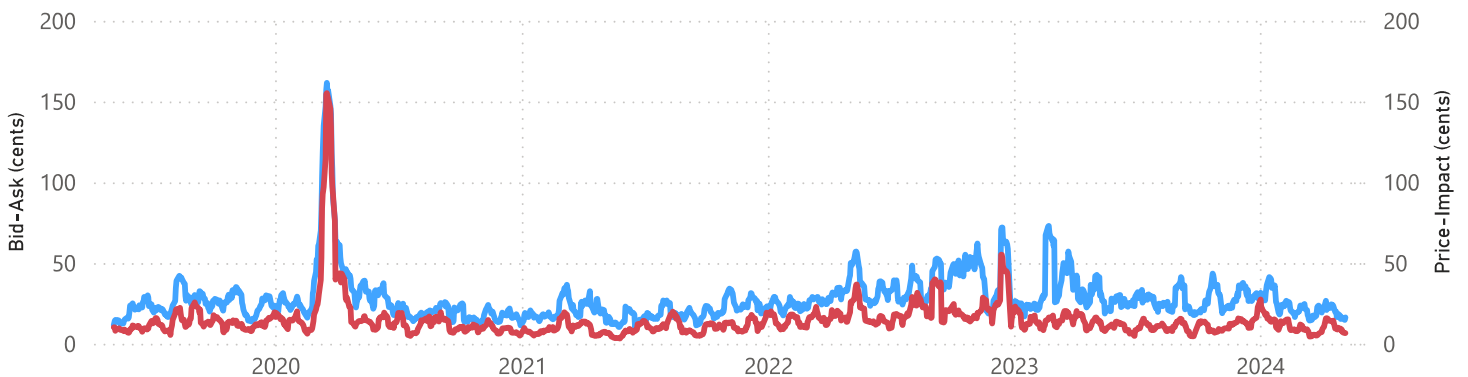
10y Non-Benchmark



30y Benchmark



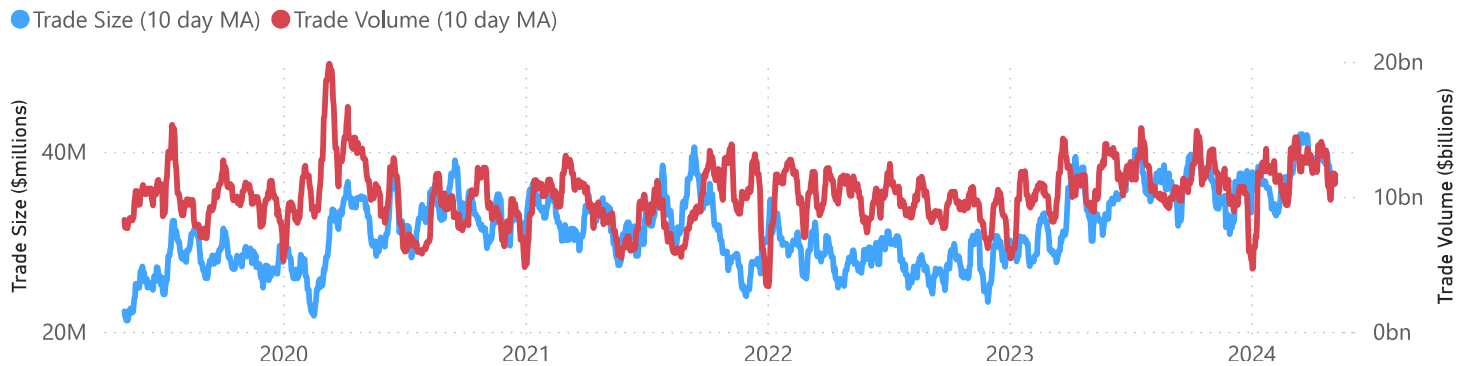
30y Non-Benchmark



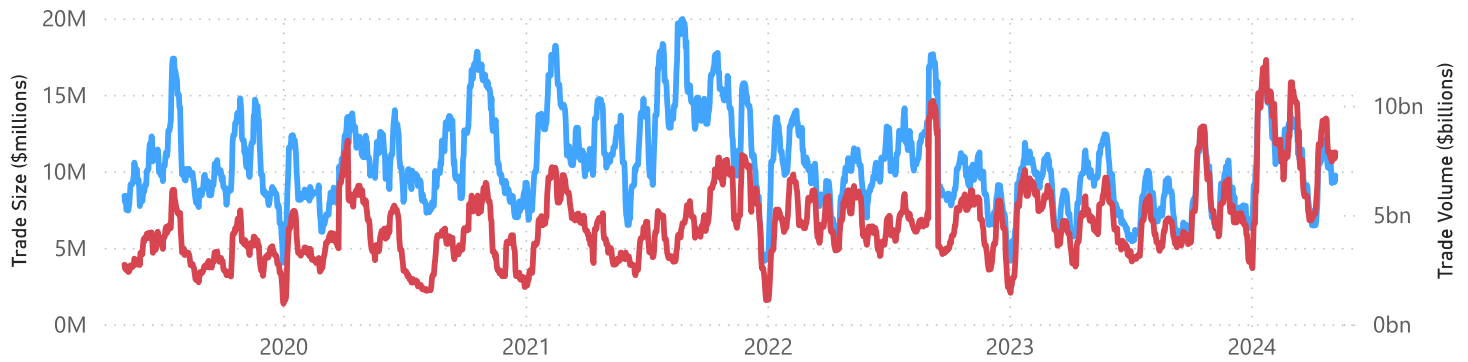
Government of Canada Bonds Trade Size and Trade Volume

Latest Observation
07/05/2024

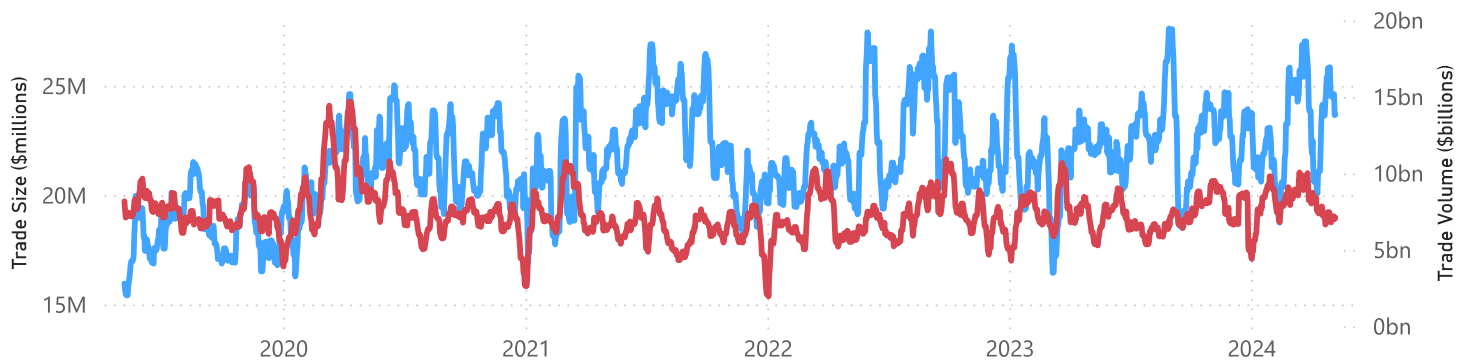
2y Benchmark



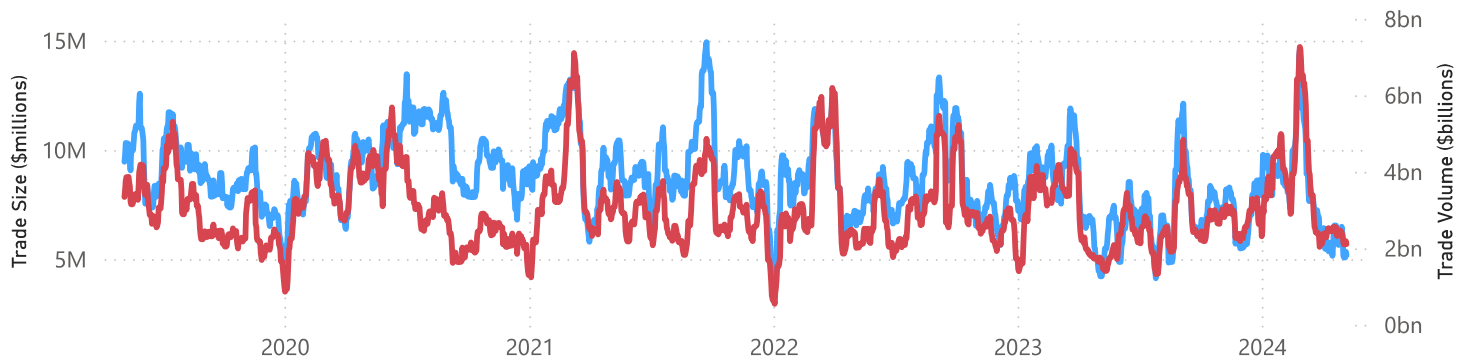
2y Non-Benchmark



5y Benchmark



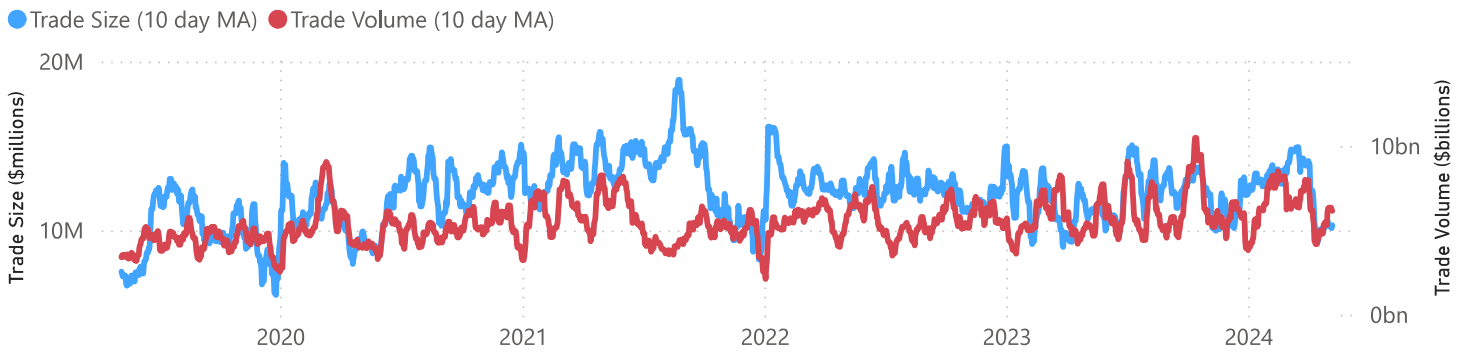
5y Non-Benchmark



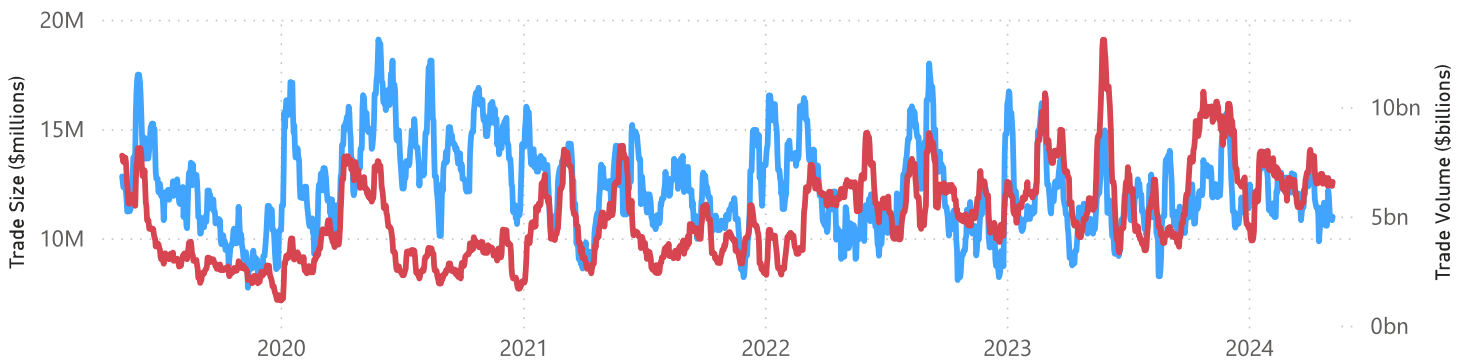
Government of Canada Bonds Trade Size and Trade Volume

Latest Observation
07/05/2024

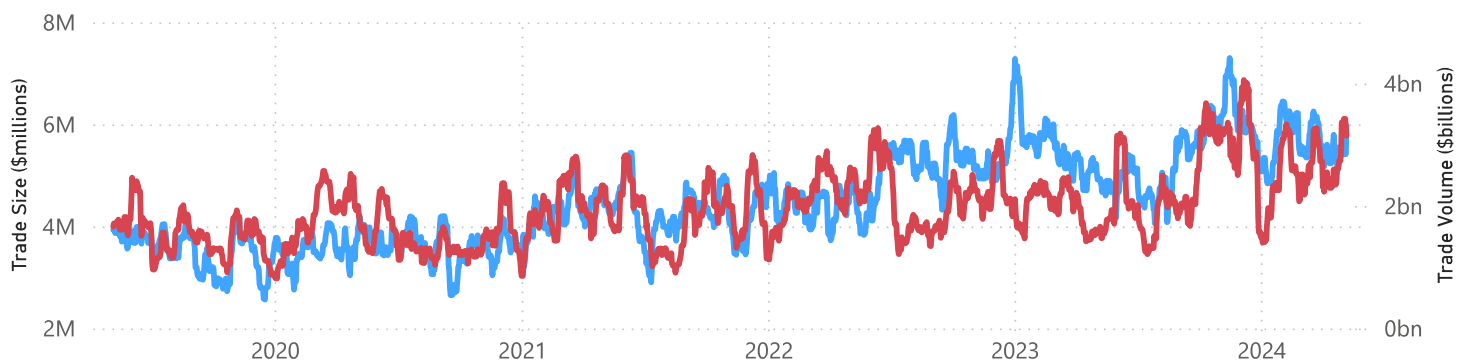
10y Benchmark



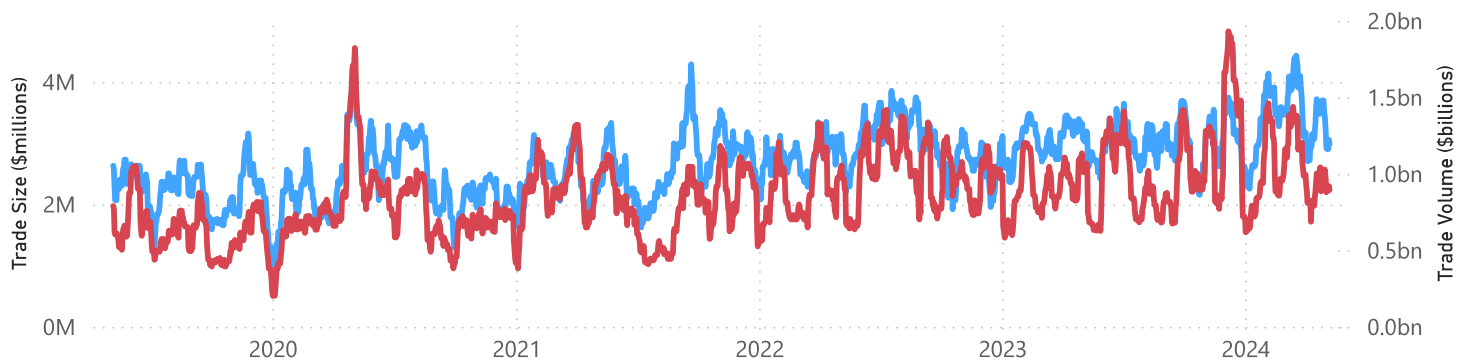
10y Non-Benchmark



30y Benchmark



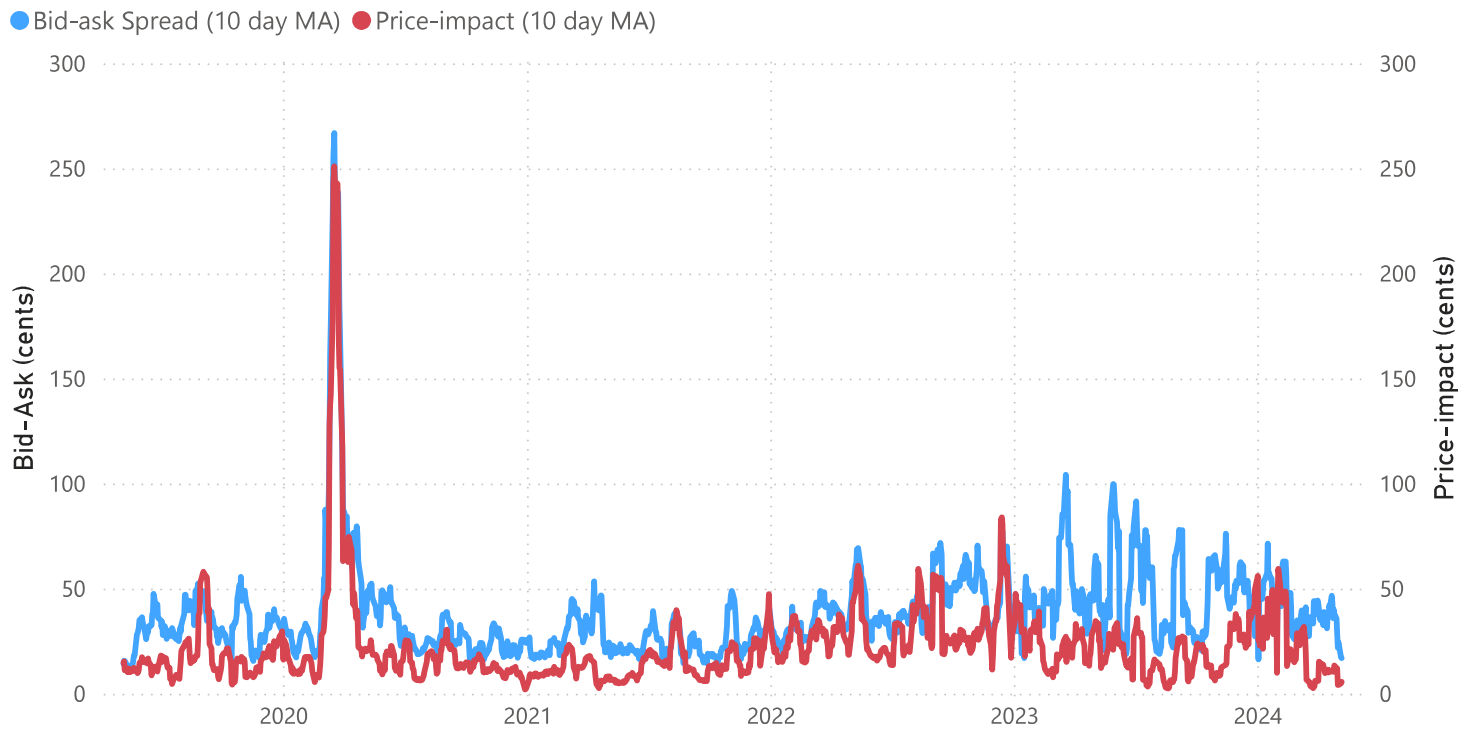
30y Non-Benchmark



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

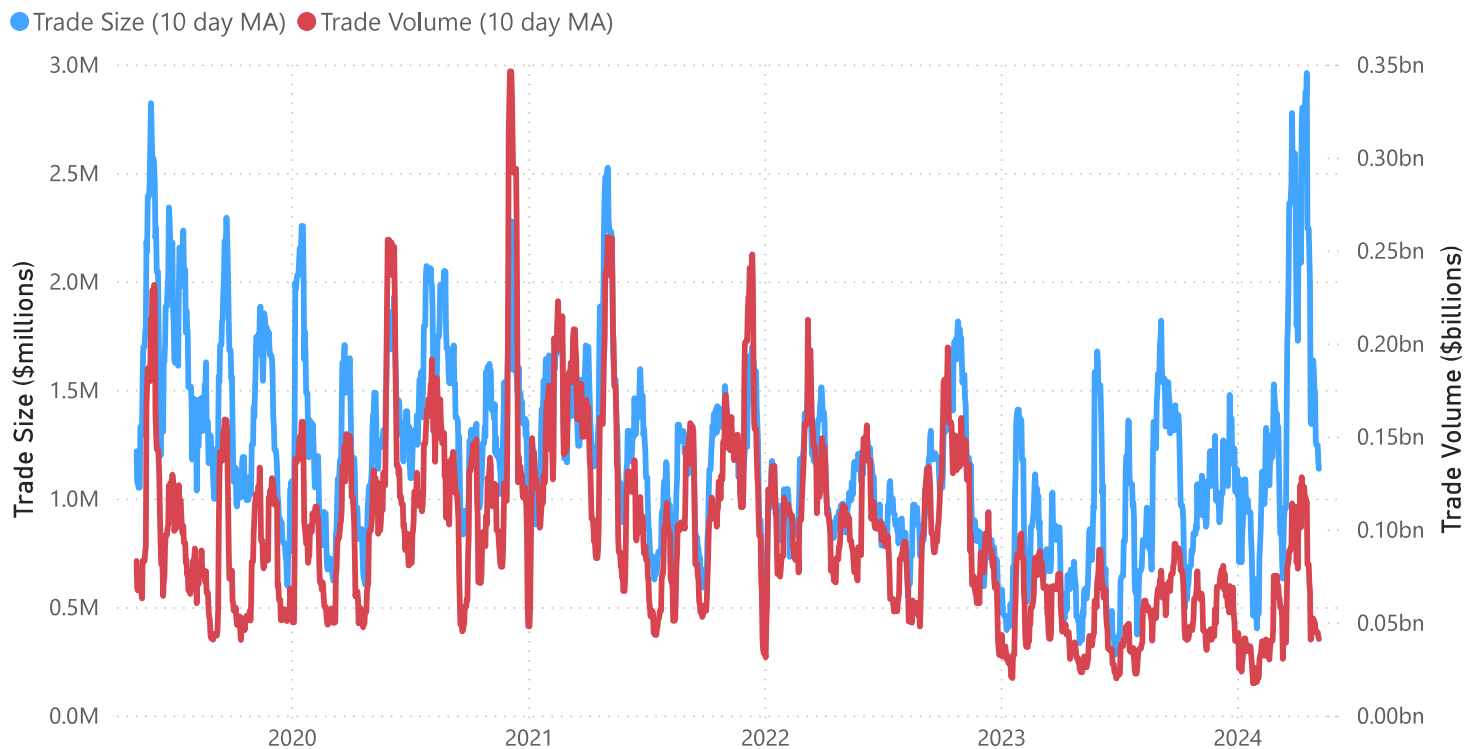
Latest Observation
07/05/2024

Real Return Bonds



Trade Size and Volume

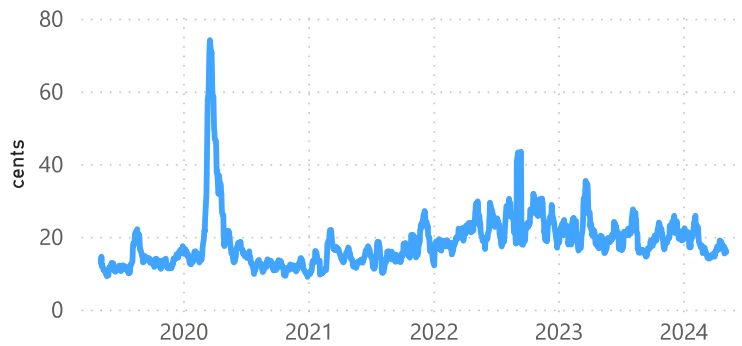
Real Return Bonds



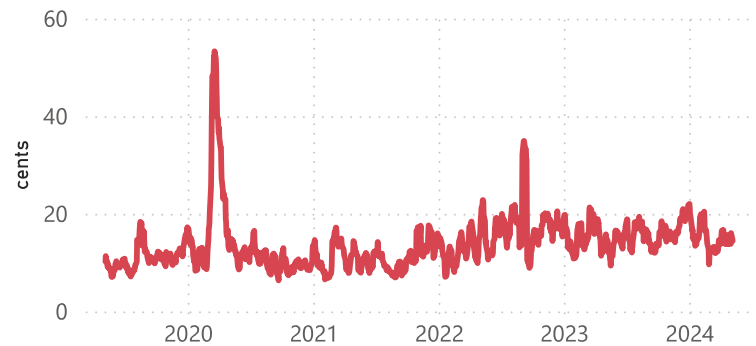
Provincial Bond Market

Latest Observation
07/05/2024

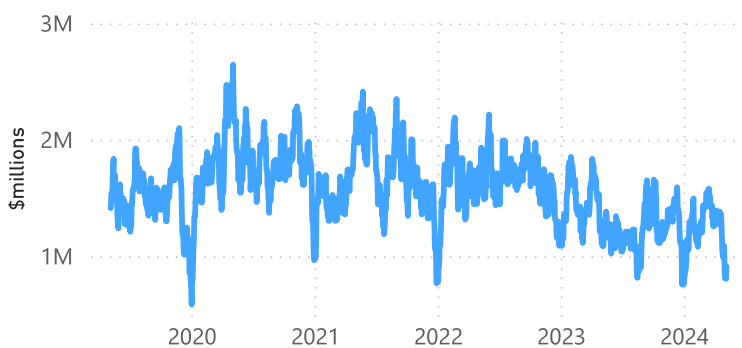
Bid-Ask Spread (10 day MA)



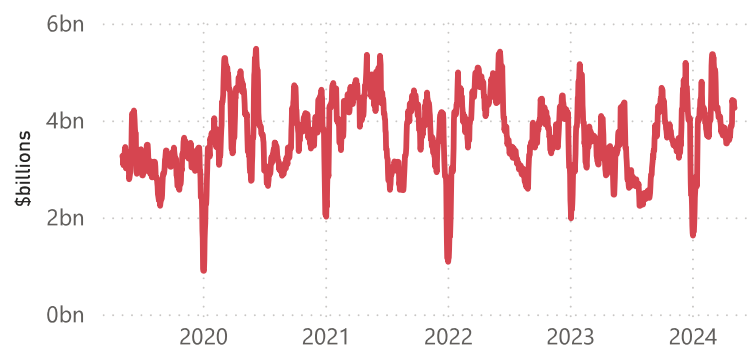
Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)

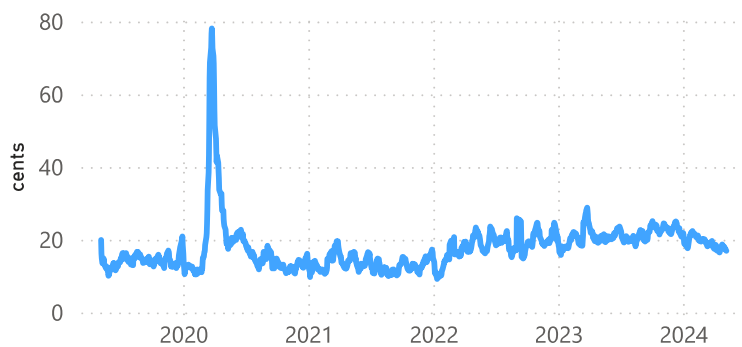


Trade Volume (10 day MA)

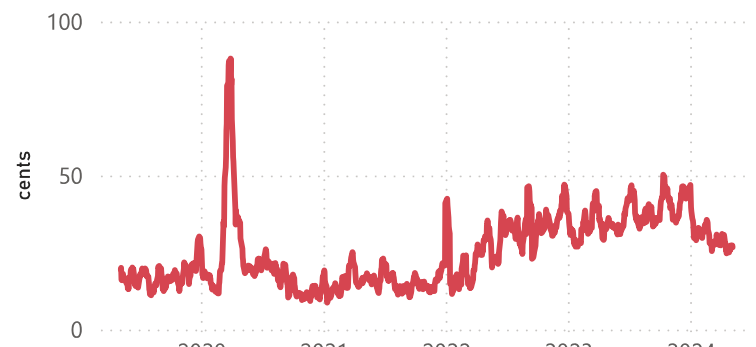


Corporate Bond Market

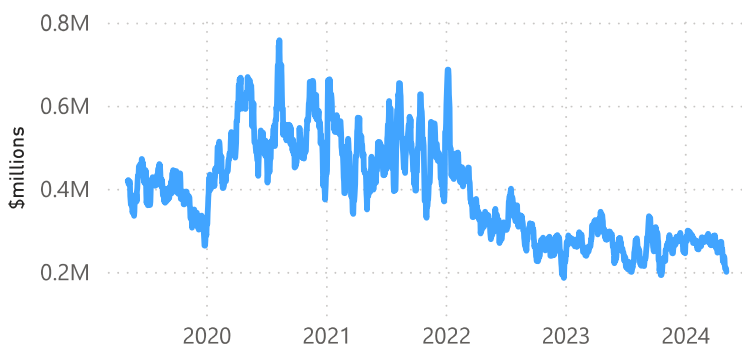
Bid-Ask Spread (10 day MA)



Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)



Trade Volume (10 day MA)

