CFIF Liquidity Indicators - Bank of Canada

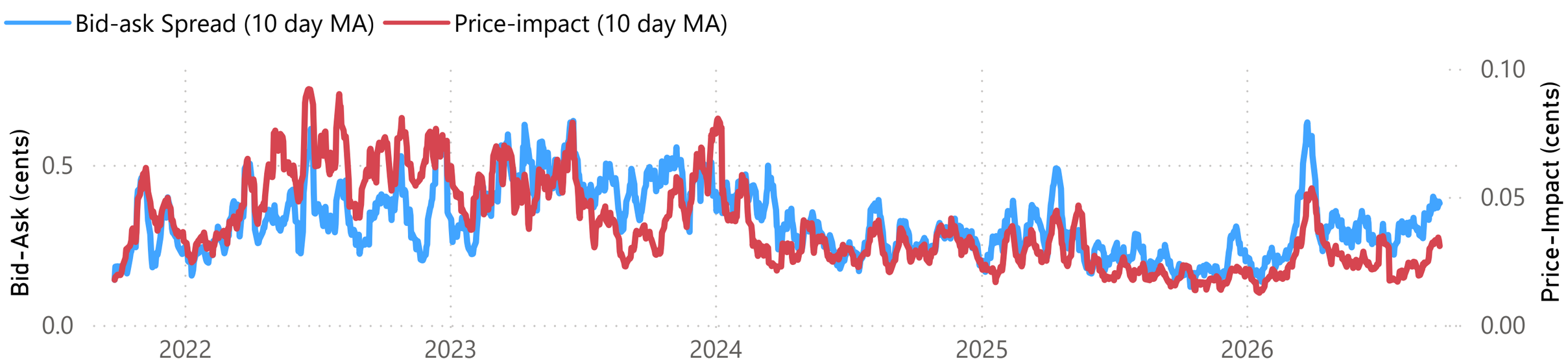
BANK OF CANADA
BANQUE DU CANADA

Government of Canada Bonds
Bid-Ask Spread and Price Impact

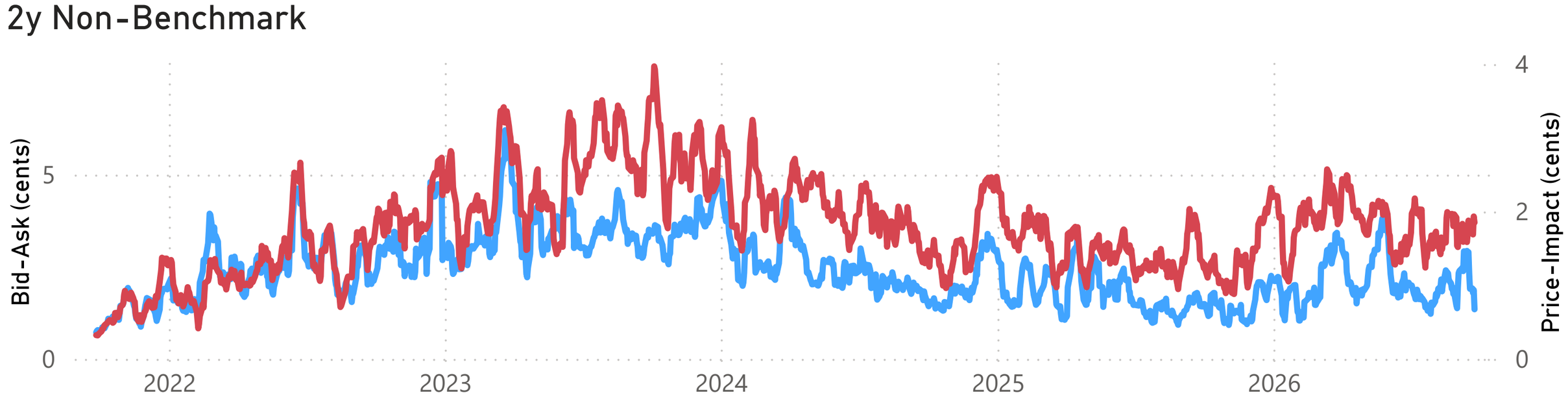
Latest Observation

2026-09-24

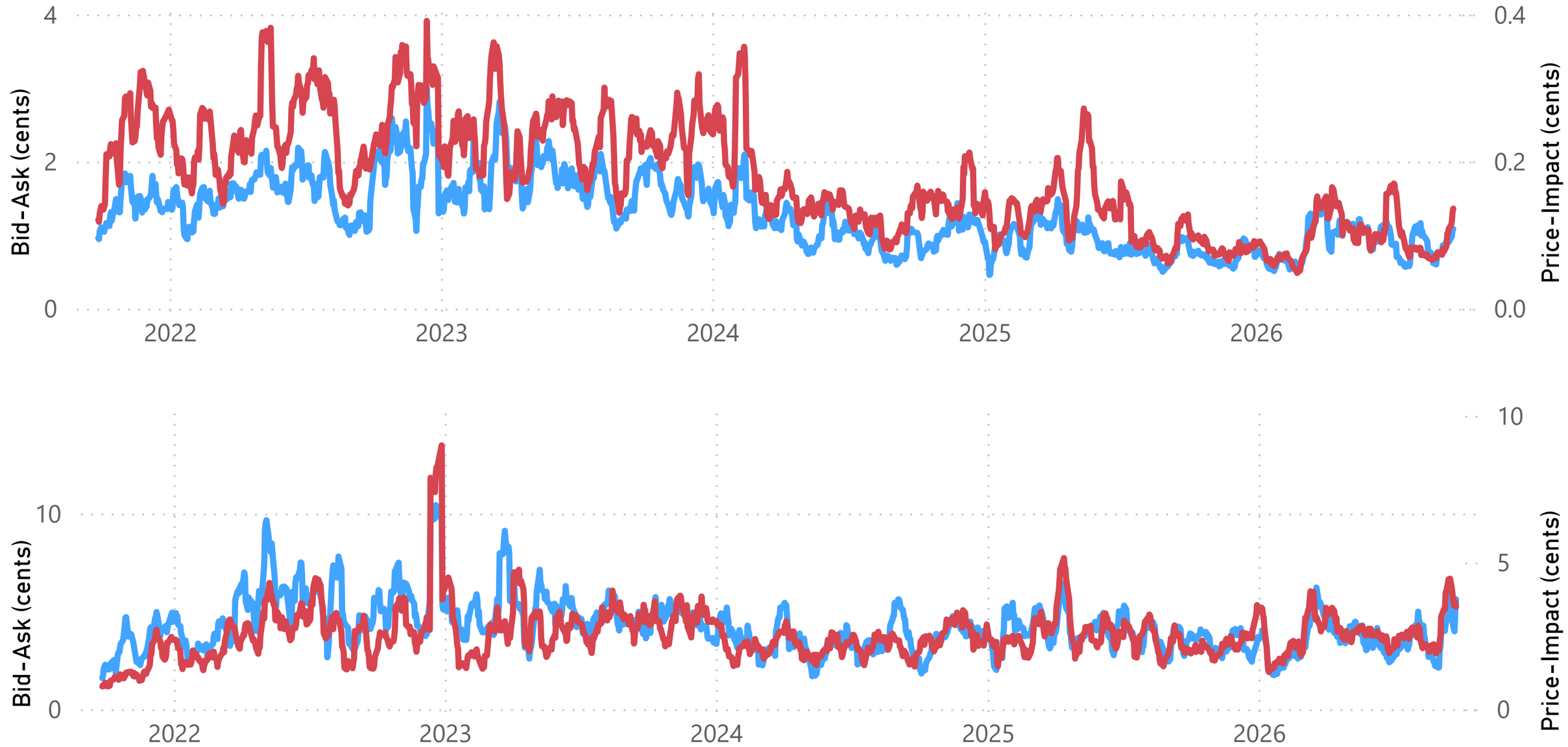
2y Benchmark



2y Non-Benchmark



5y Benchmark



This report incorporates enhancements to the Bank's fixed income liquidity model aimed at improving the accuracy and consistency of transaction-level outlier identification. Historical trends in the aggregated liquidity measures remain broadly consistent with those documented in previous reports. For any inquiries regarding these changes, please contact Guillaume Bédard-Pagé (gbedard-page@bank-banque-canada.ca).

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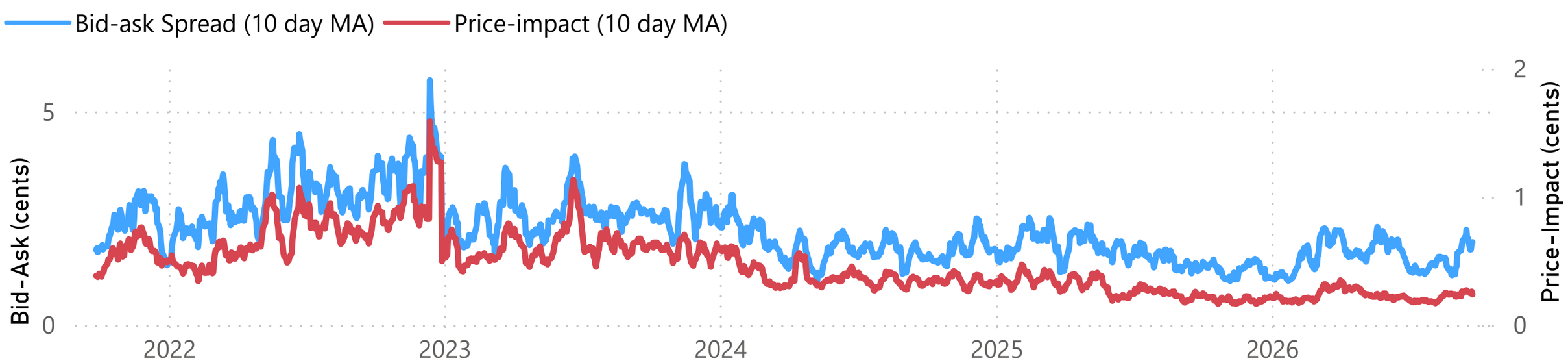
10y Benchmark



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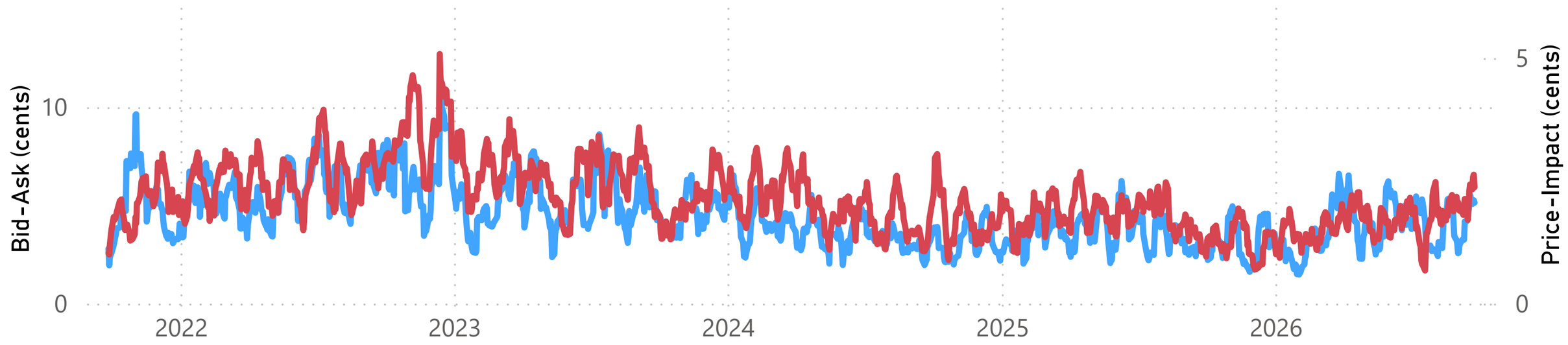
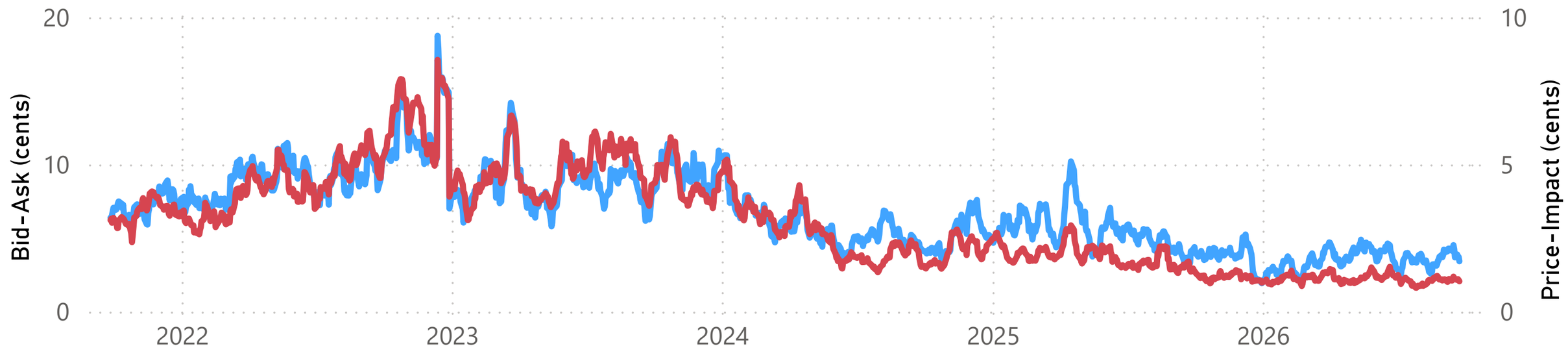


30y Benchmark



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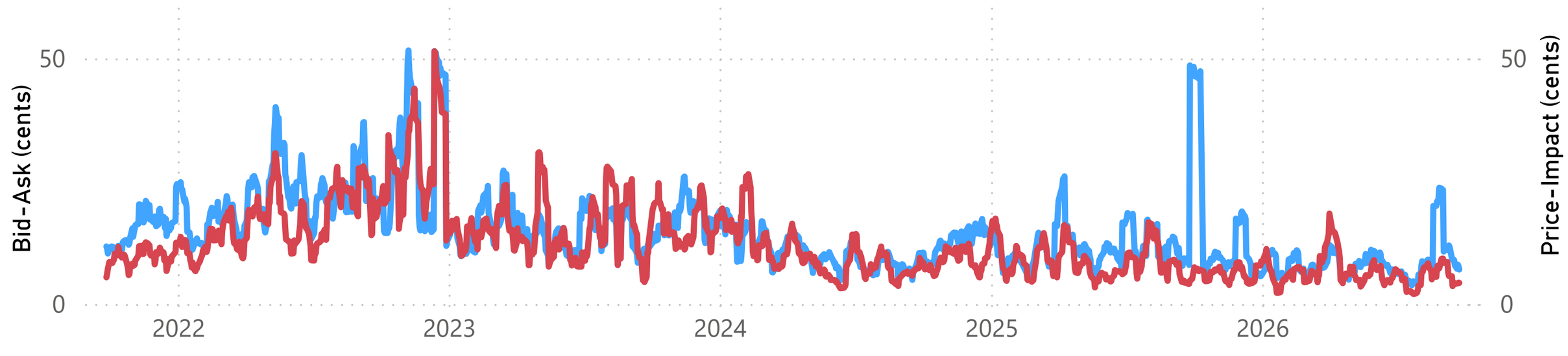

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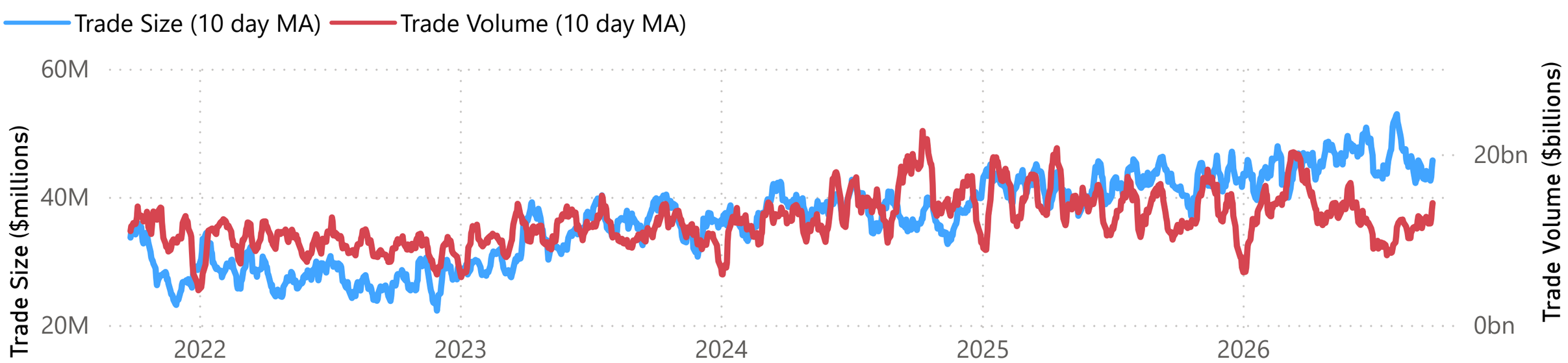
Government of Canada Bonds
Trade Size and Trade Volume

Latest Observation

2026-09-24

2y Benchmark



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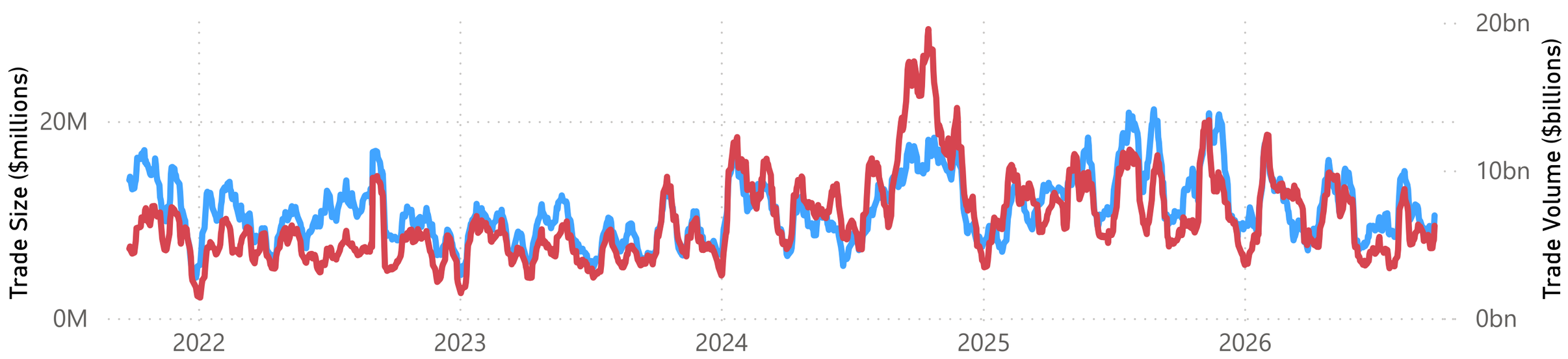
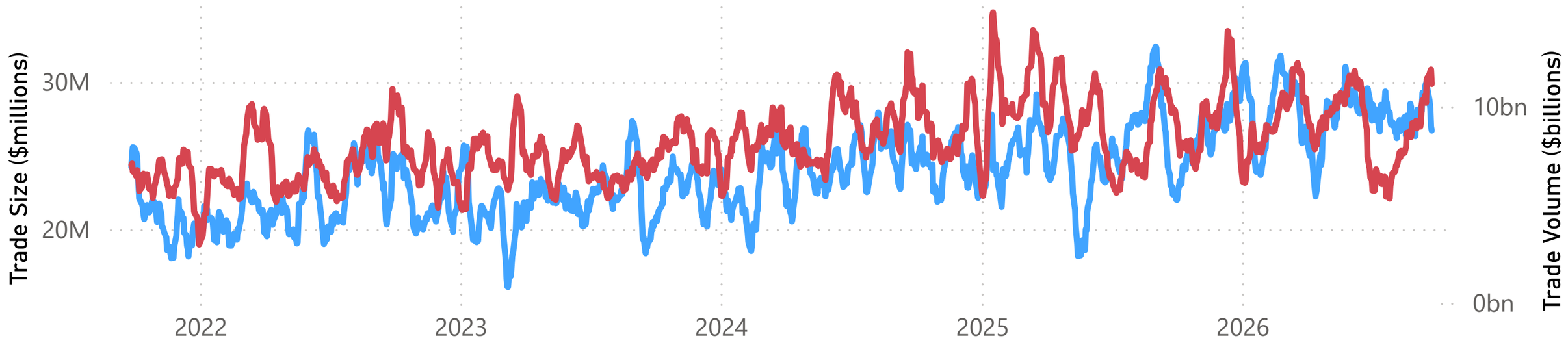


5y Benchmark



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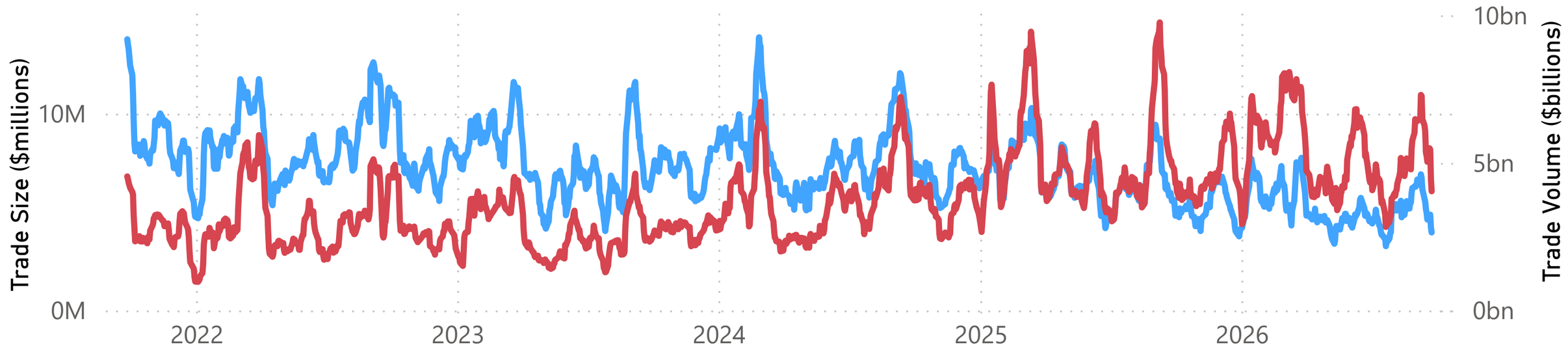

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Government of Canada Bonds
Trade Size and Trade Volume

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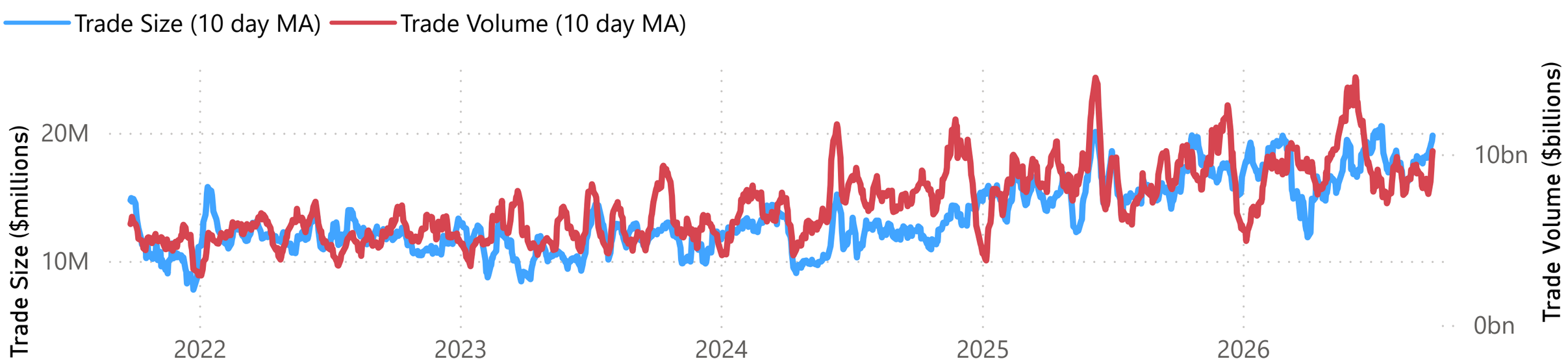
2026-09-24

10y Benchmark



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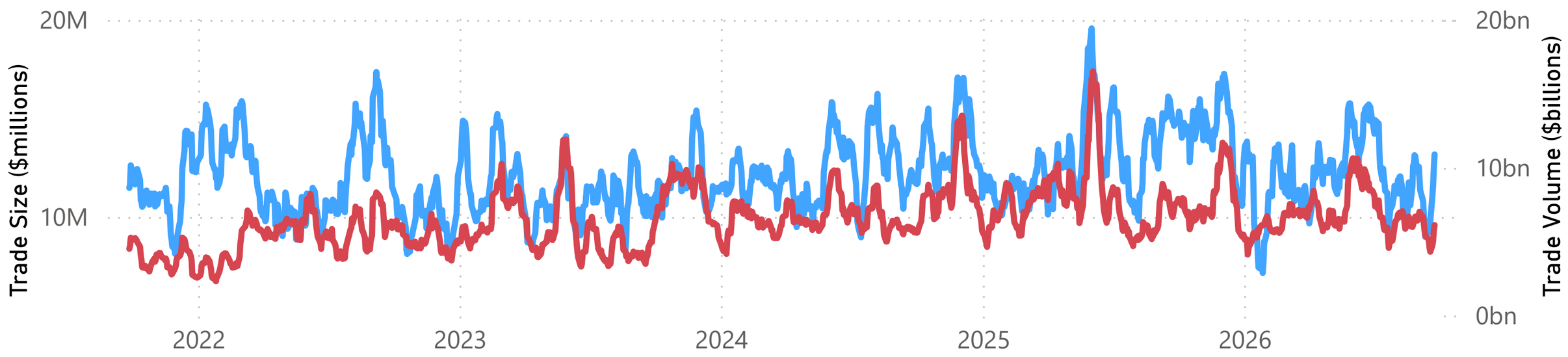
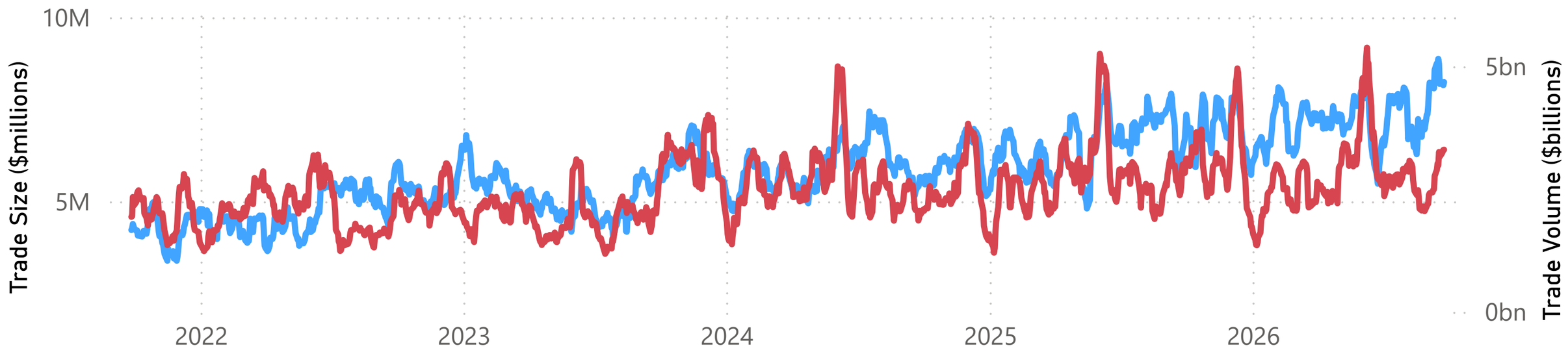
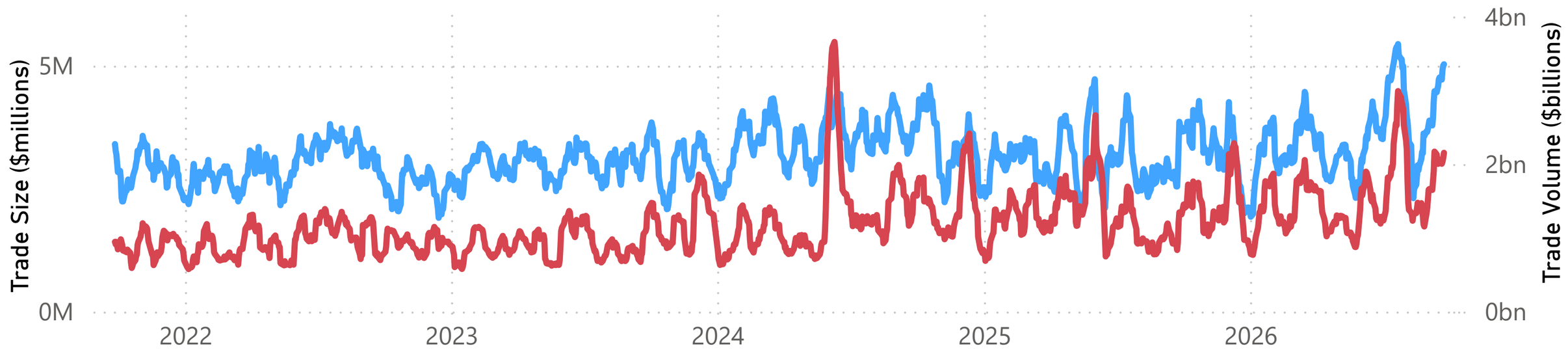


30y Benchmark



30y Non-Benchmark



CFIF Liquidity Indicators - Bank of Canada

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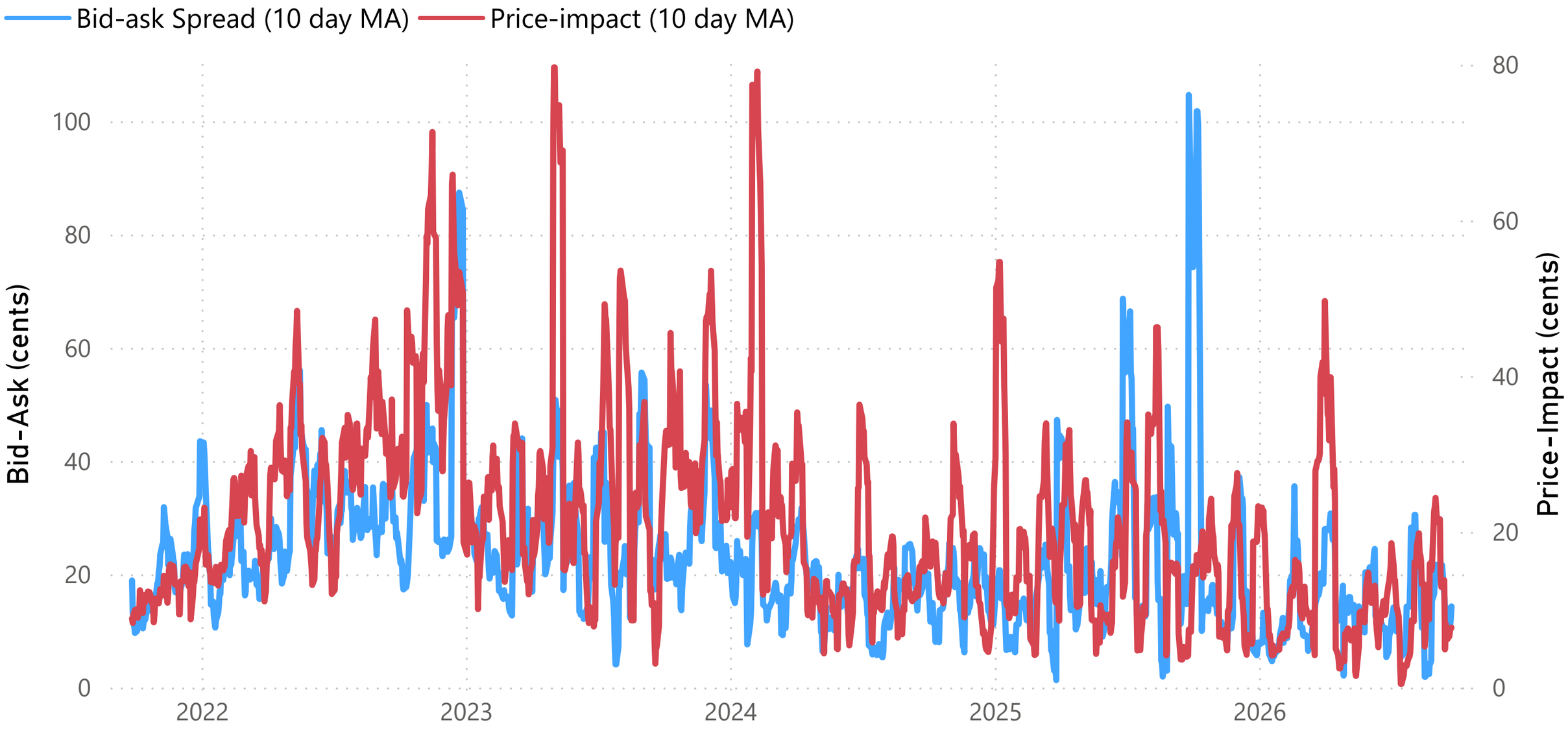
BANQUE DU CANADA

Government of Canada Bonds
Bid-Ask Spread and Price Impact

Latest Observation

2026-09-24

Real Return Bonds



Trade Size and Trade Volume

Real Return Bonds

CFIF Liquidity Indicators - Bank of Canada

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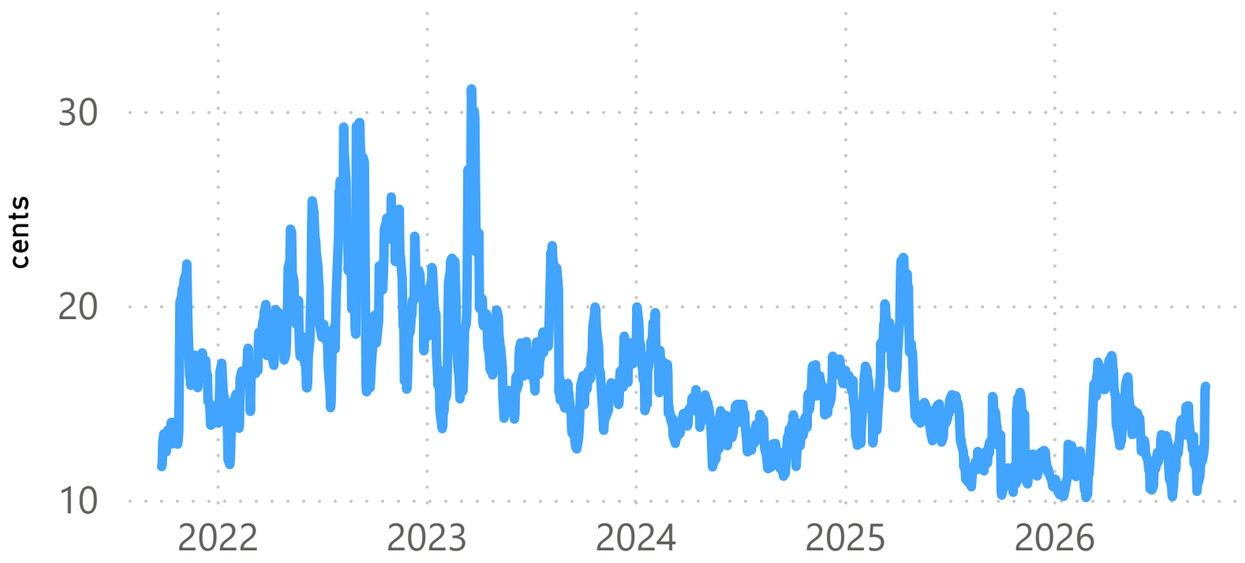
BANQUE DU CANADA

Provincial Bond Market

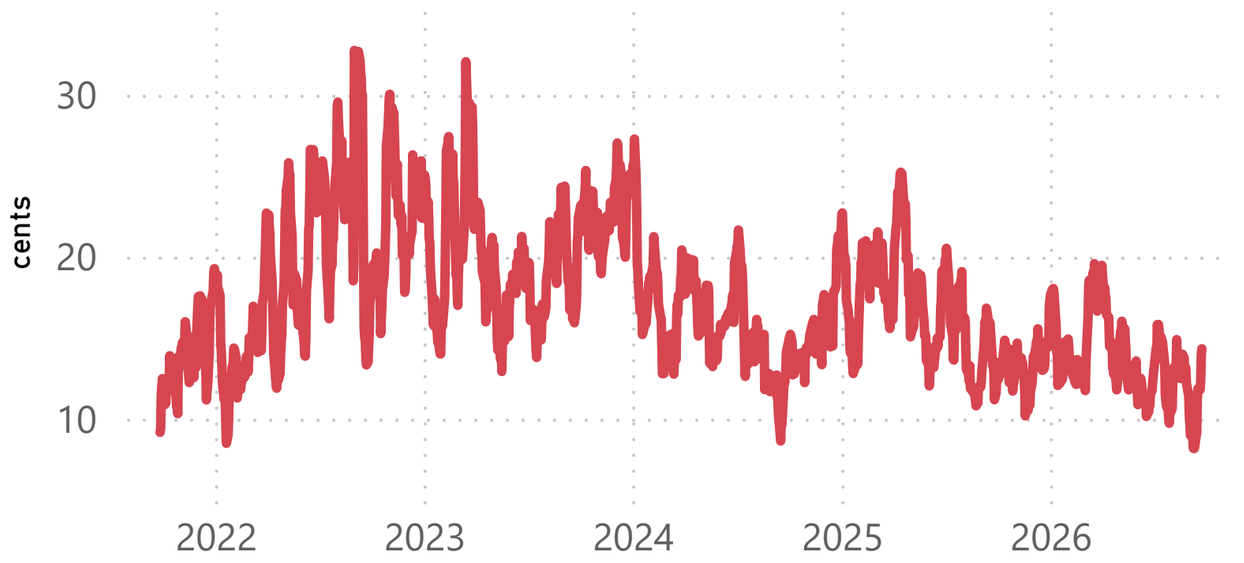
Latest Observation

2026-09-24

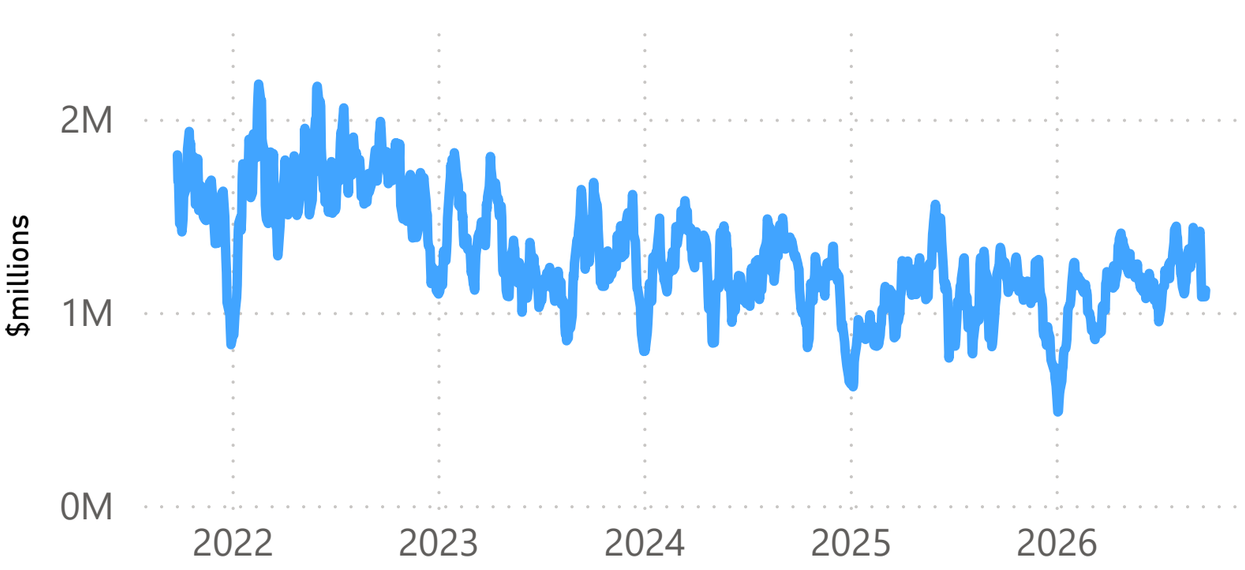
Bid-ask Spread (10 day MA)



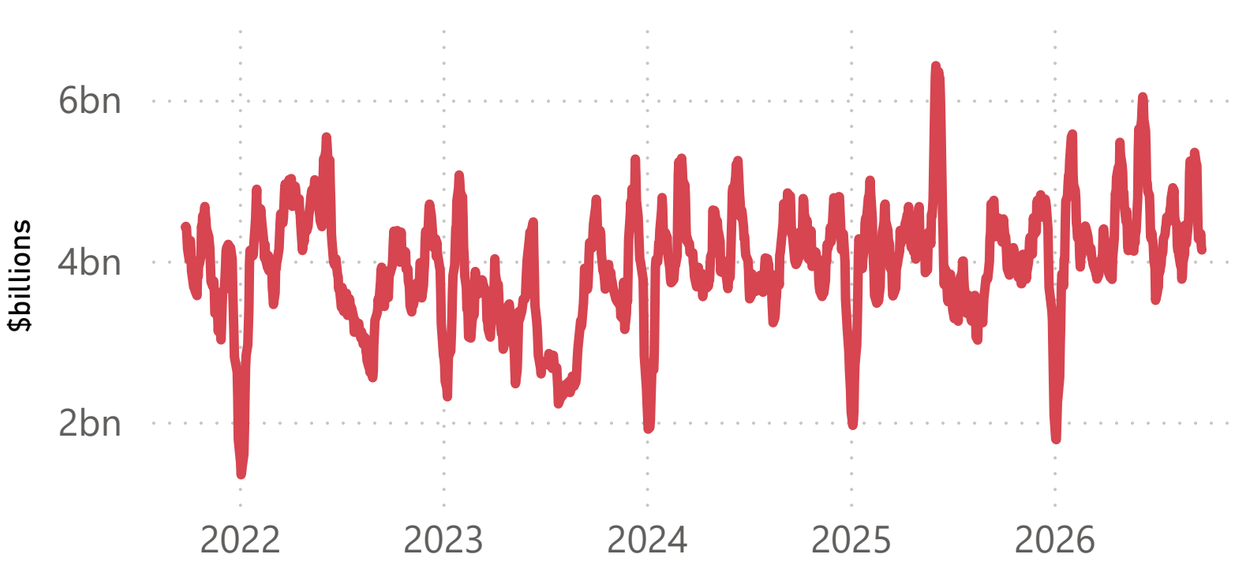
Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)

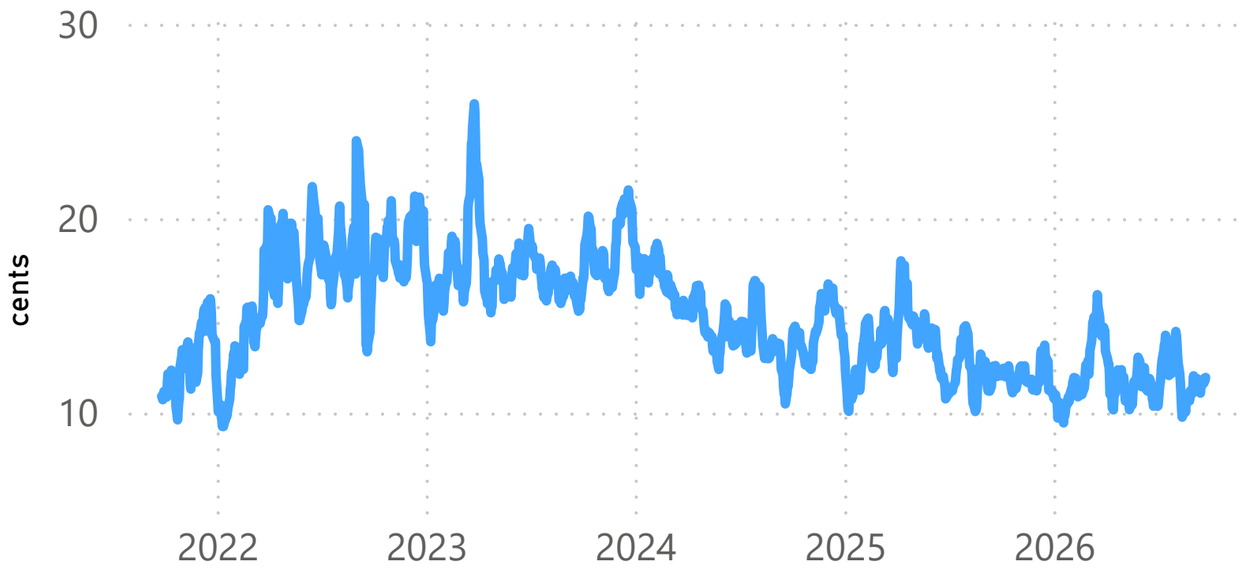


Trade Volume (10 day MA)

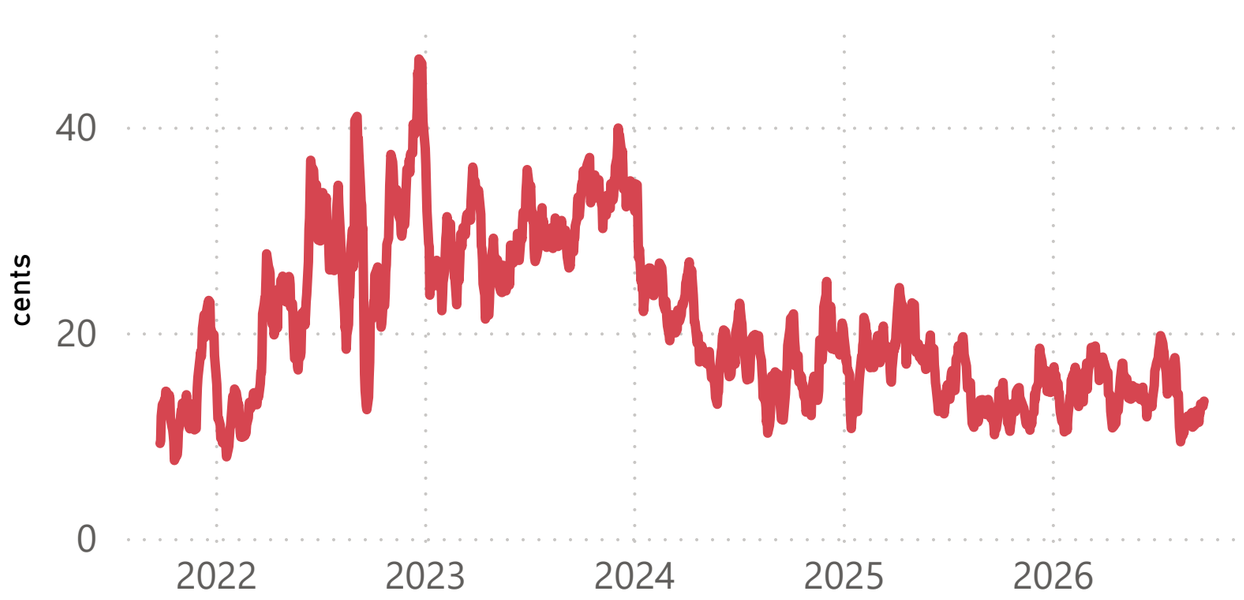


Corporate Bond Market

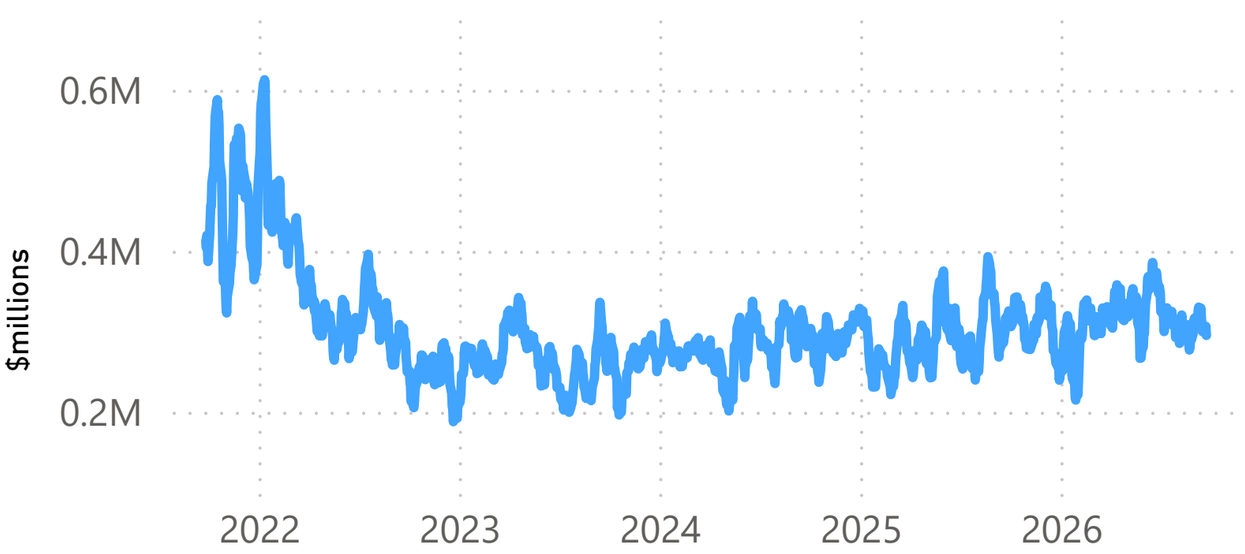
Bid-ask Spread (10 day MA)



Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)



Trade Volume (10 day MA)

