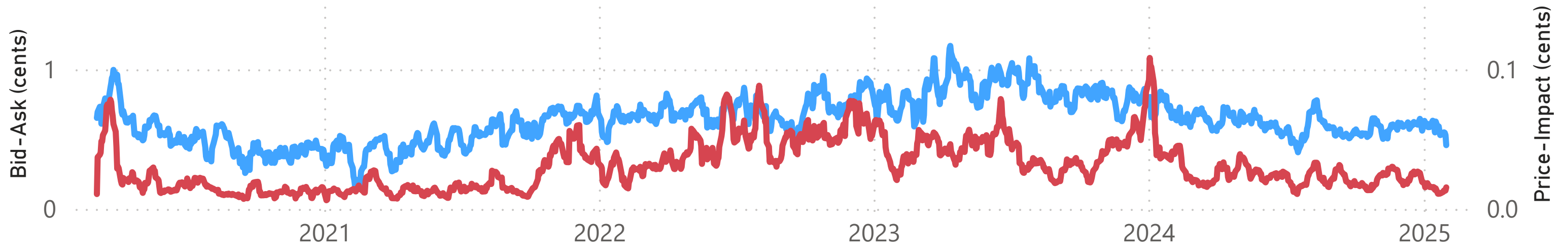


Government of Canada Bonds Bid-Ask Spread and Price Impact

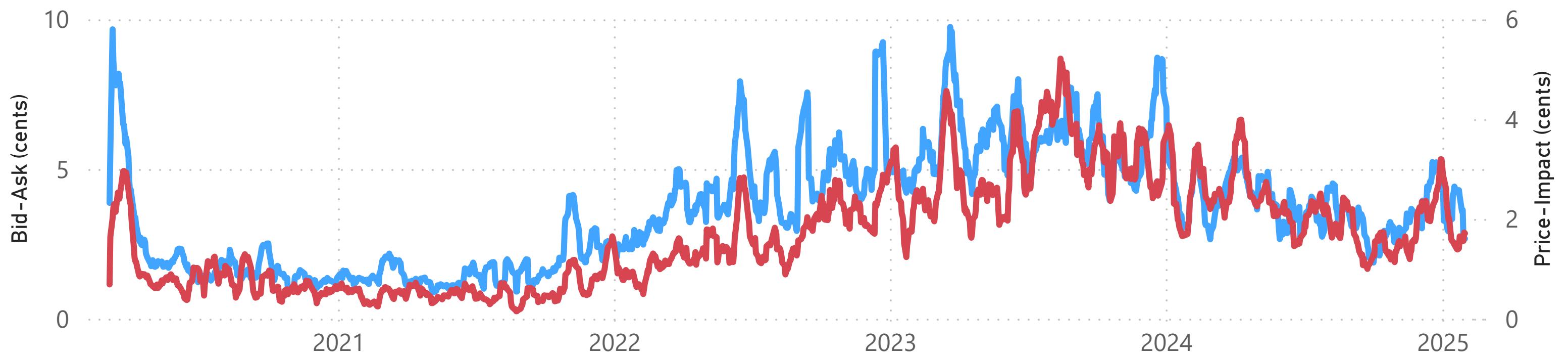
Latest Observation
1/31/2025

2y Benchmark

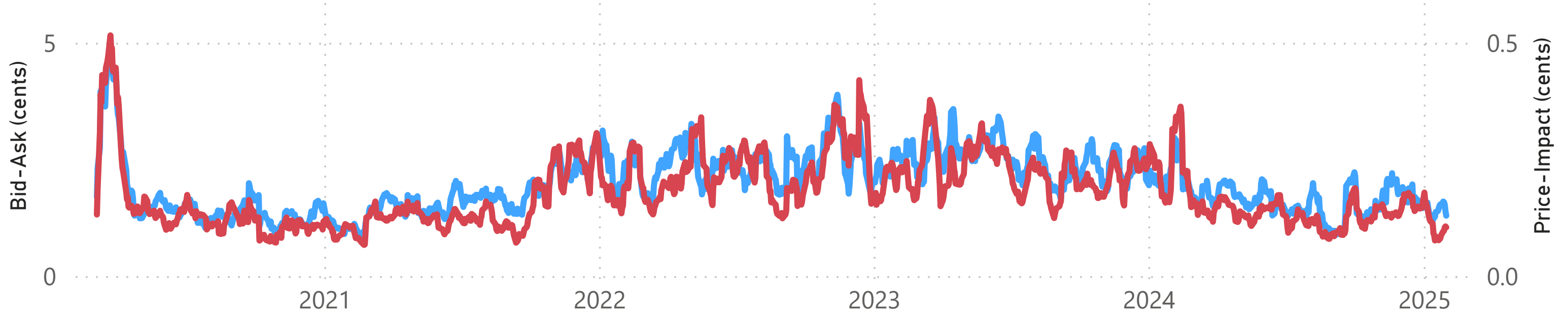
● Bid-ask Spread (10 day MA) ● Price-impact (10 day MA)



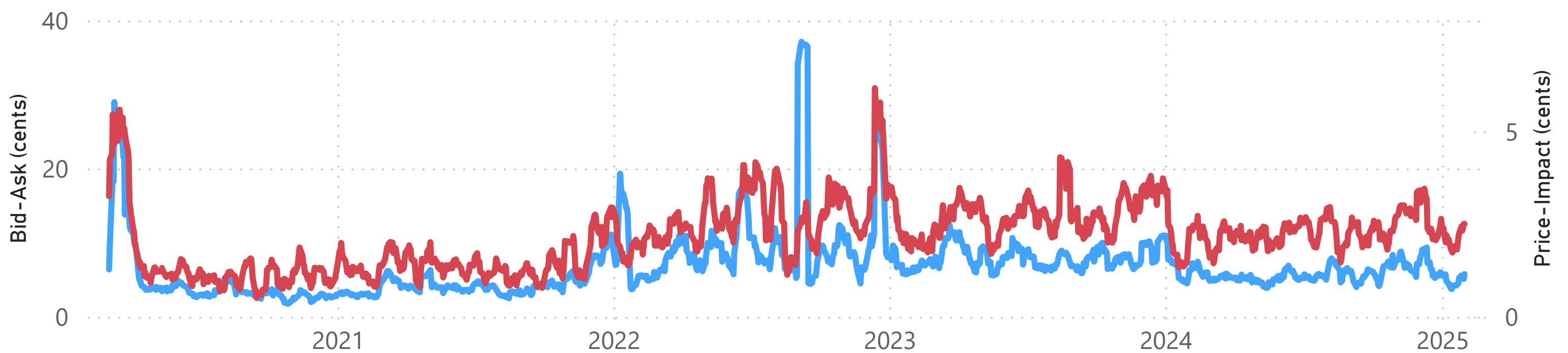
2y Non-Benchmark



5y Benchmark



5y Non-Benchmark

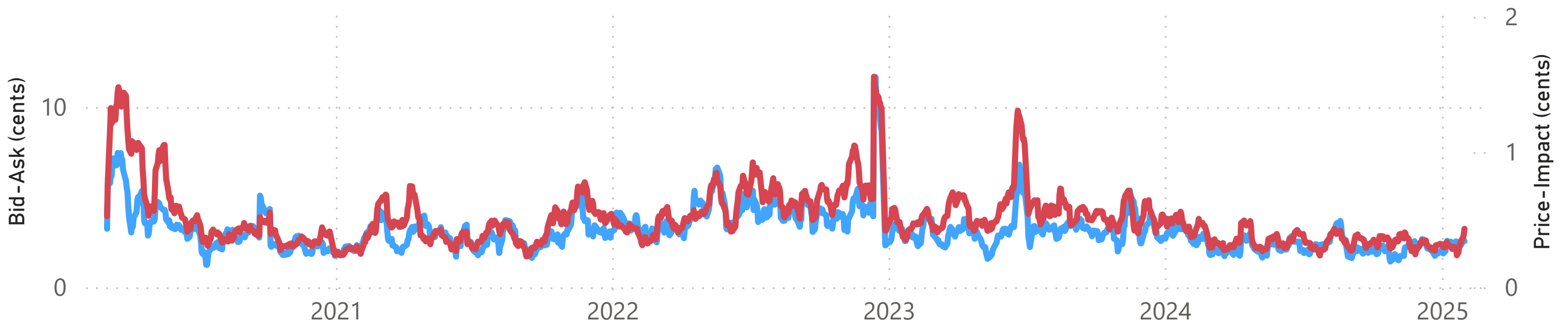


Government of Canada Bonds Bid-Ask Spread and Price Impact

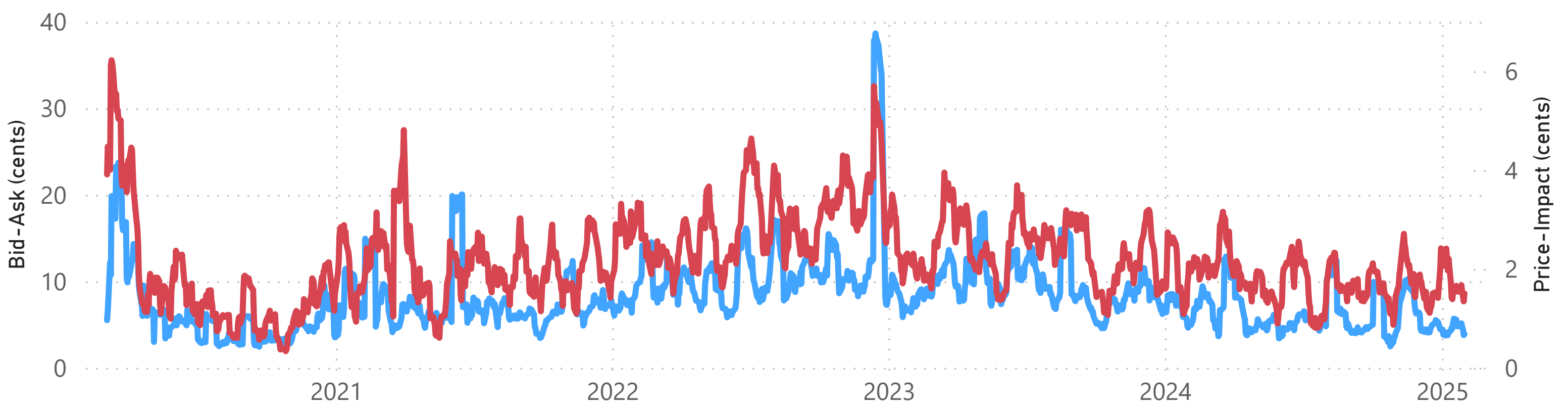
Latest Observation
1/31/2025

10y Benchmark

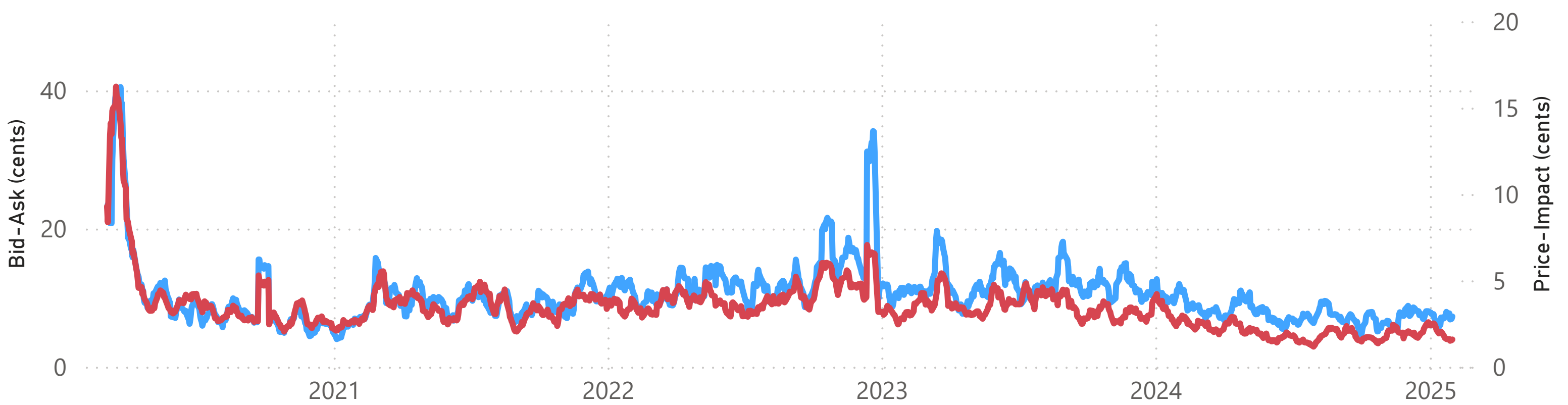
● Bid-ask Spread (10 day MA) ● Price-impact (10 day MA)



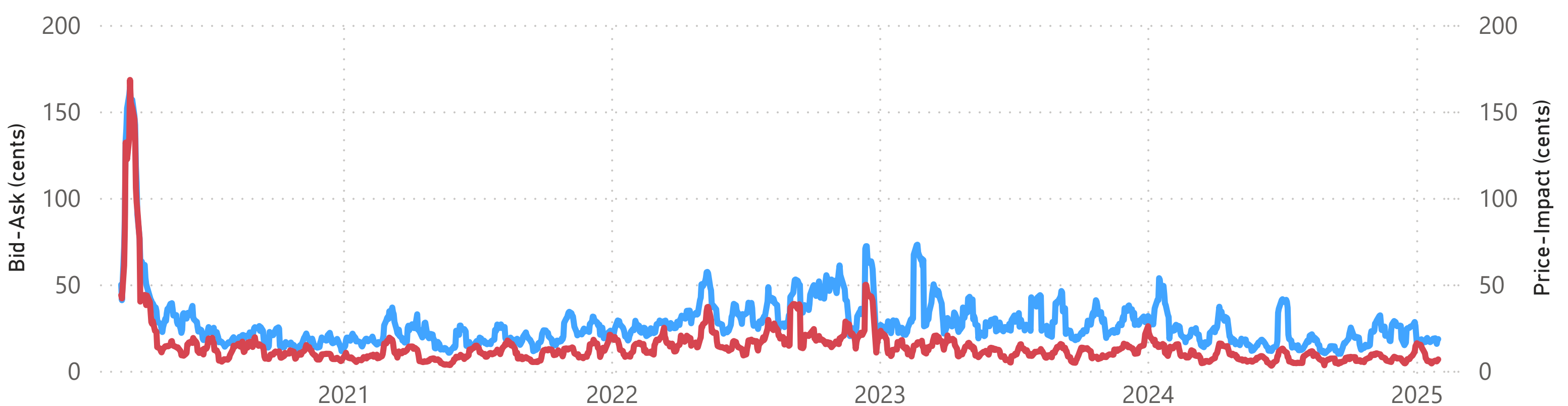
10y Non-Benchmark



30y Benchmark



30y Non-Benchmark

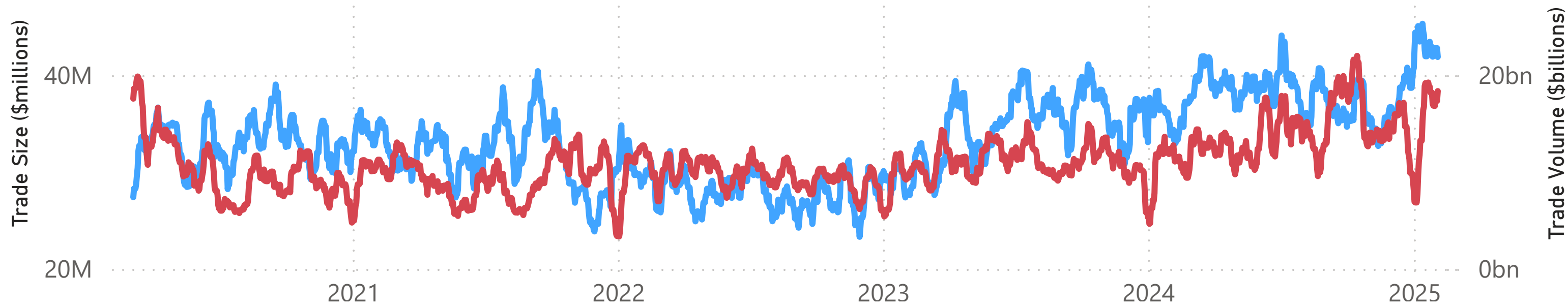


Government of Canada Bonds Trade Size and Trade Volume

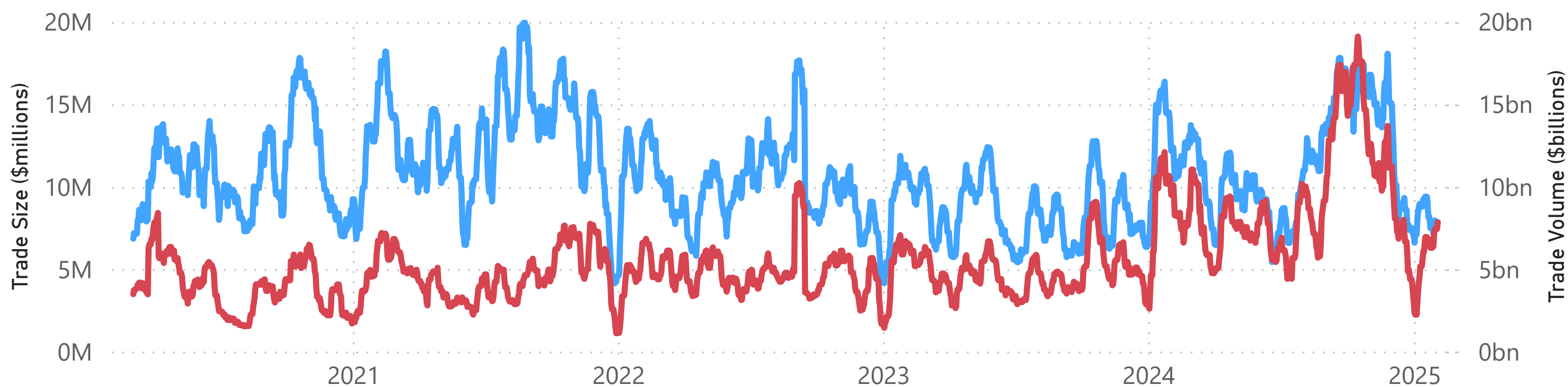
Latest Observation
1/31/2025

2y Benchmark

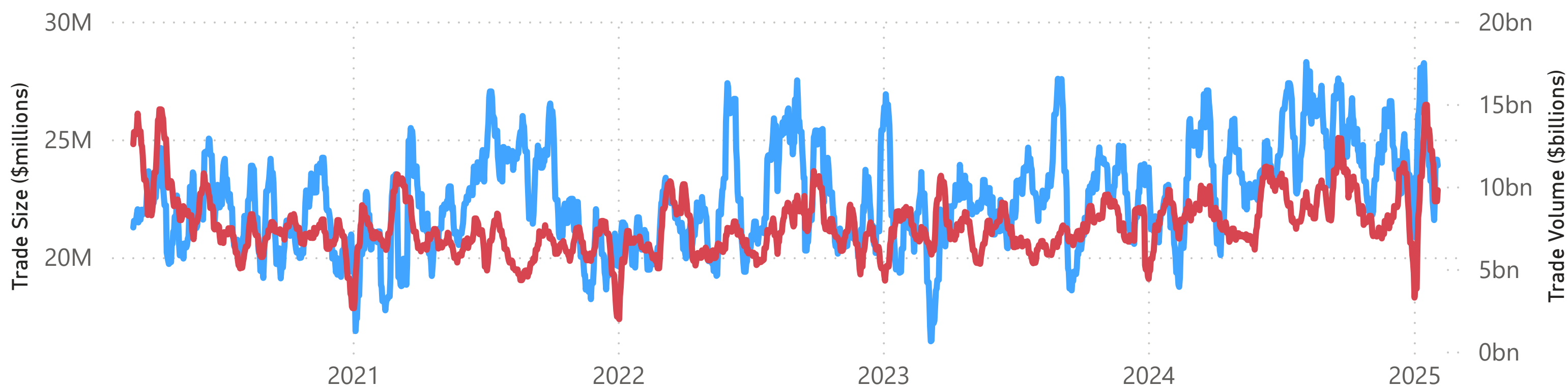
● Trade Size (10 day MA) ● Trade Volume (10 day MA)



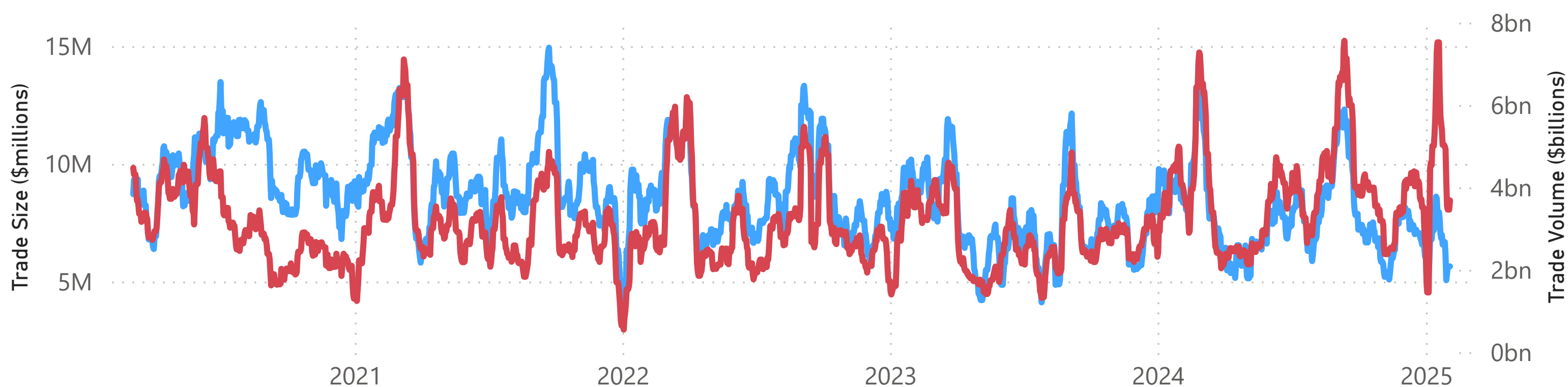
2y Non-Benchmark



5y Benchmark



5y Non-Benchmark

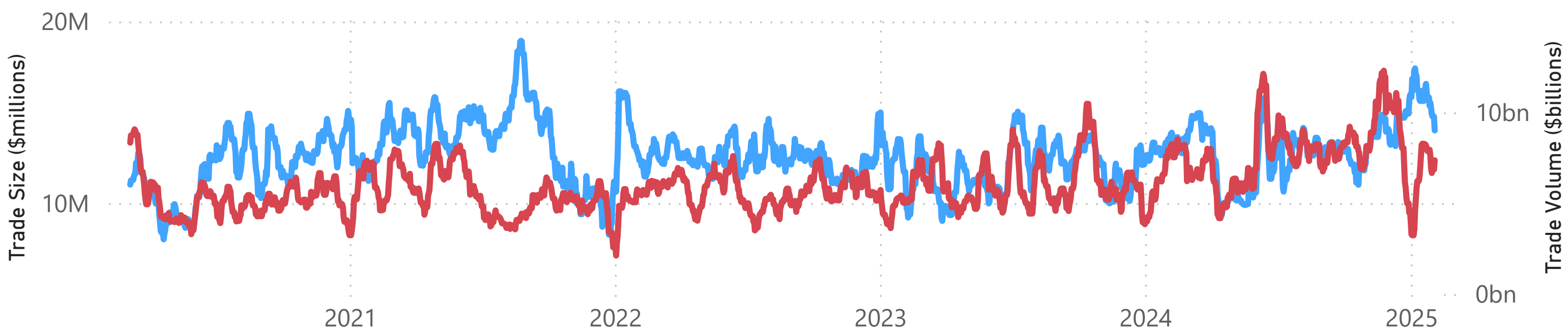


Government of Canada Bonds Trade Size and Trade Volume

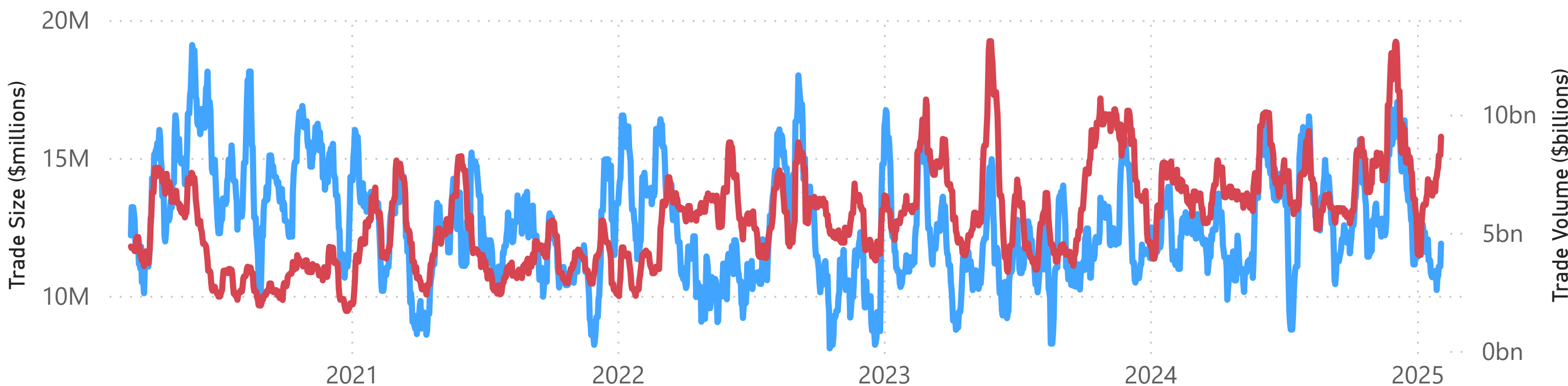
Latest Observation
1/31/2025

10y Benchmark

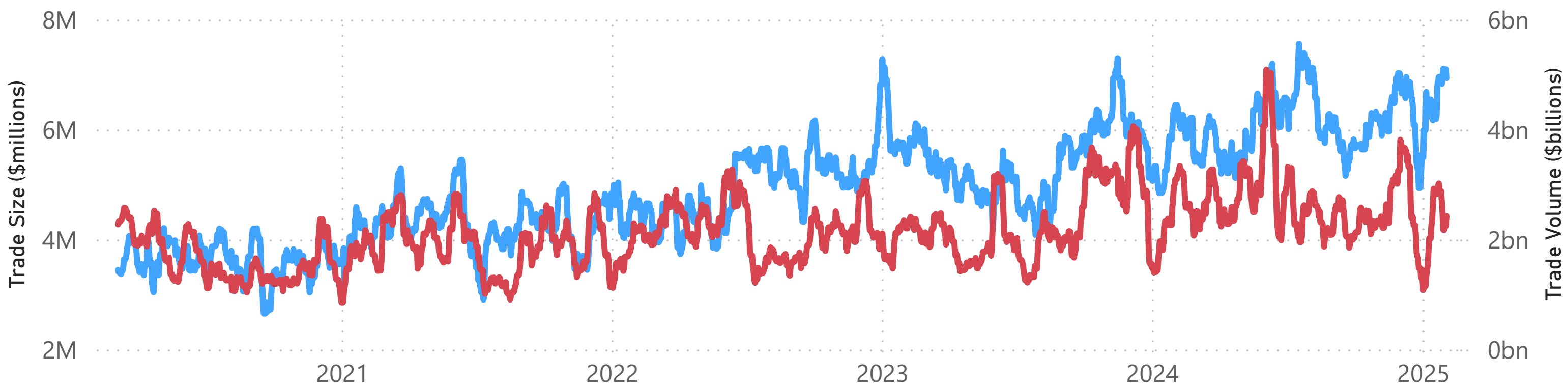
● Trade Size (10 day MA) ● Trade Volume (10 day MA)



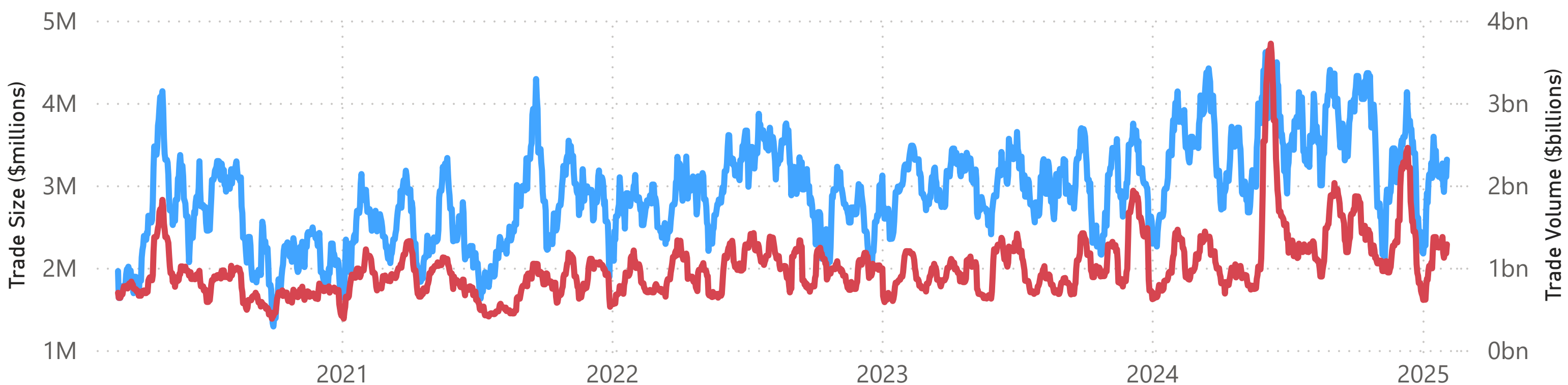
10y Non-Benchmark



30y Benchmark



30y Non-Benchmark

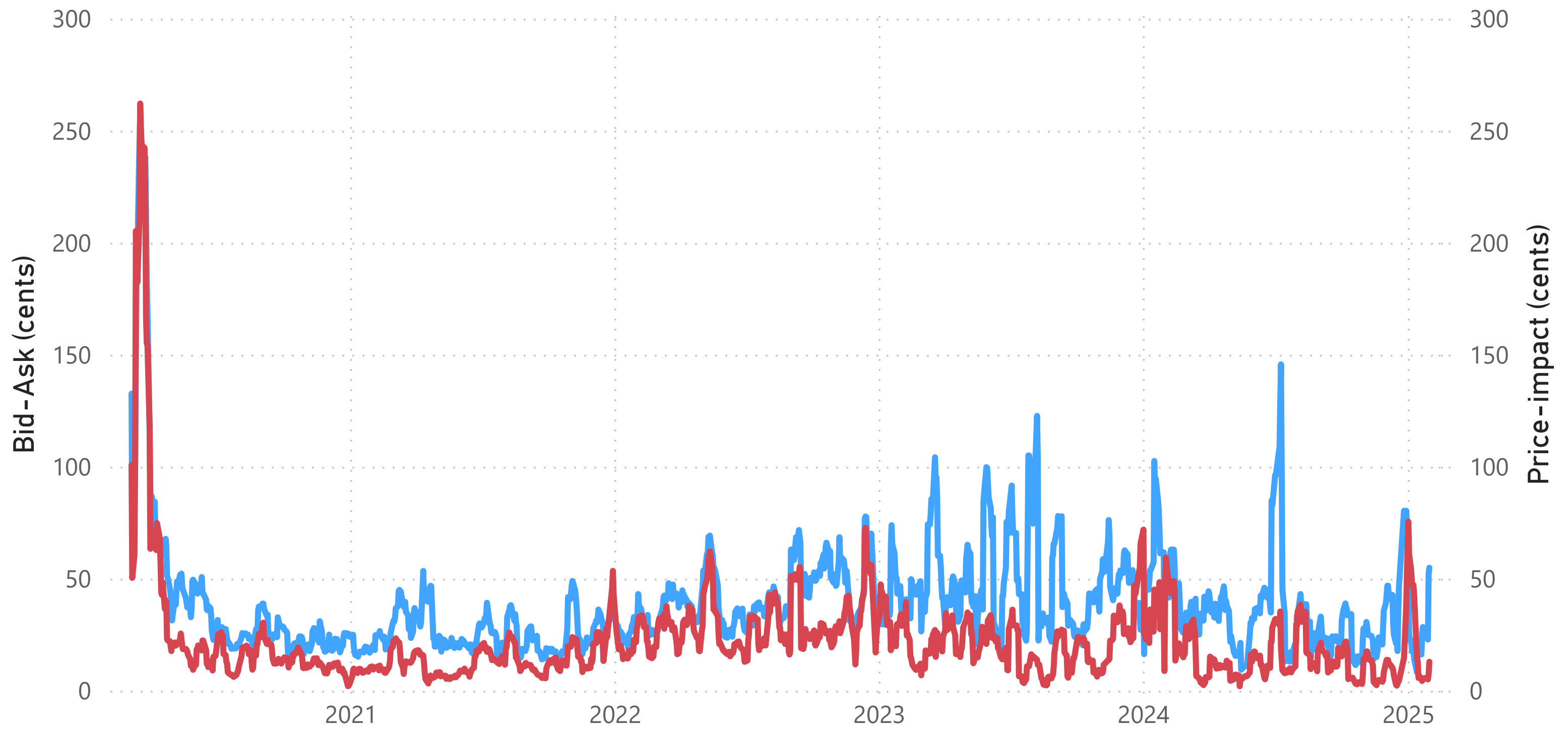


Government of Canada Real Return Bonds Bid-Ask Spread and Price Impact

Latest Observation
1/31/2025

Real Return Bonds

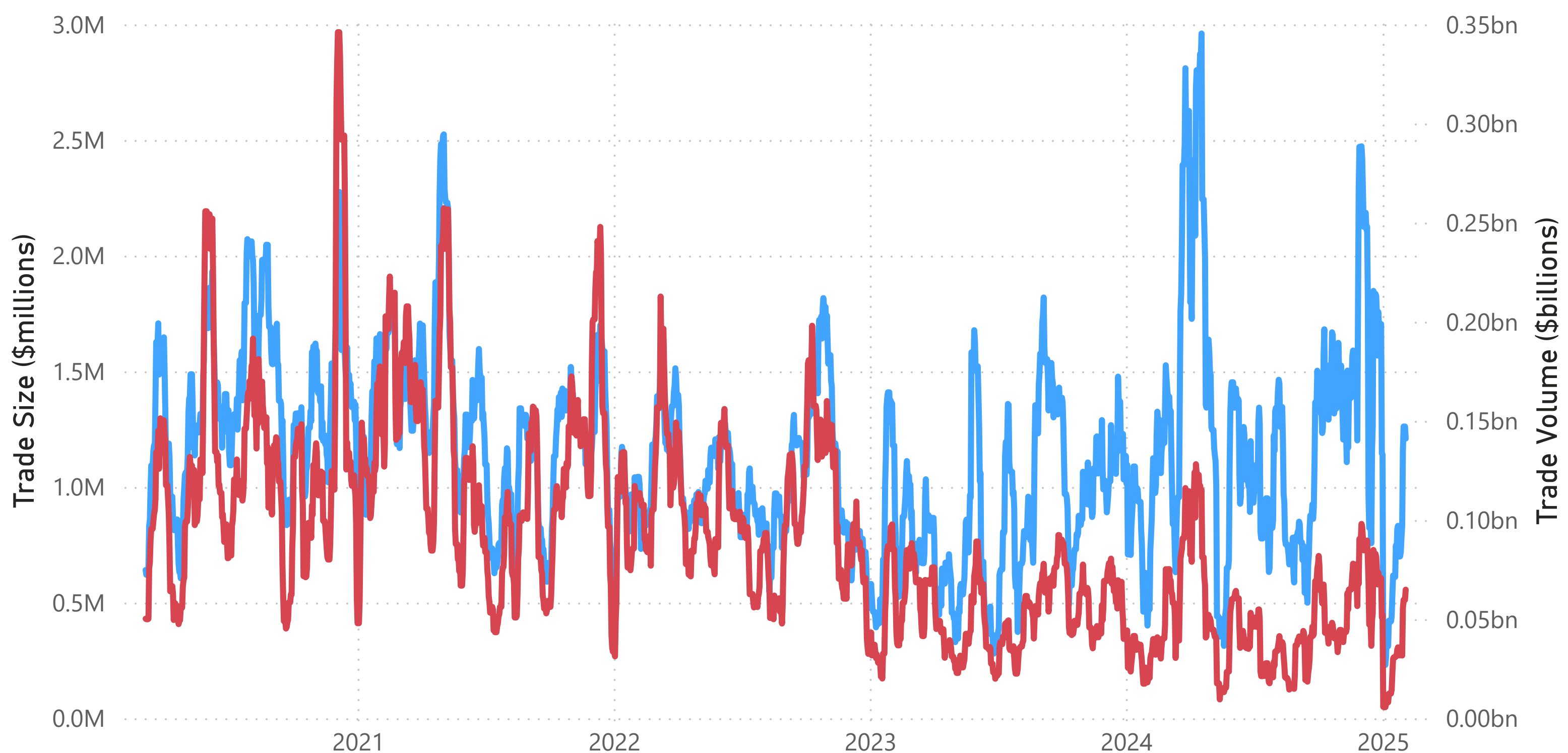
● Bid-ask Spread (10 day MA) ● Price-impact (10 day MA)



Trade Size and Volume

Real Return Bonds

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

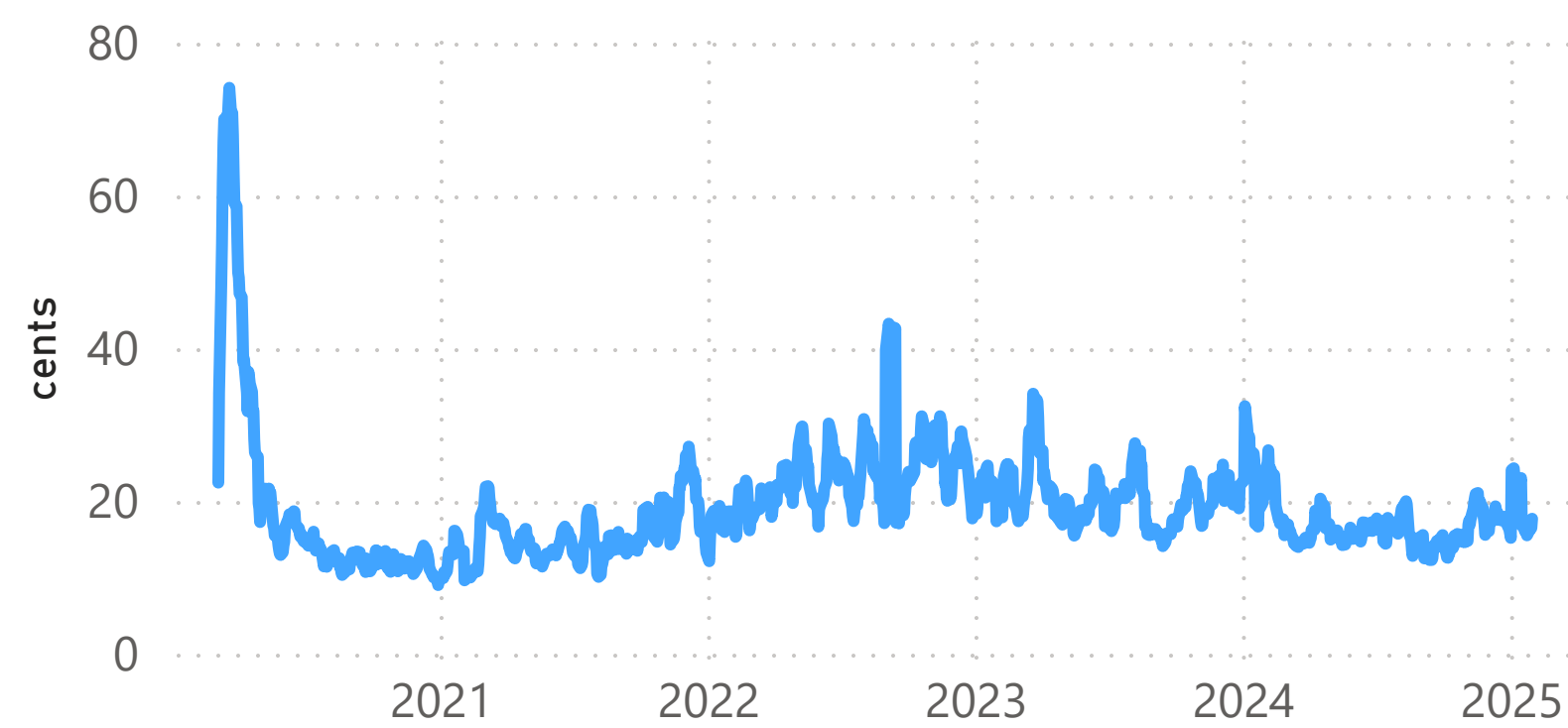


Provincial Bond Market

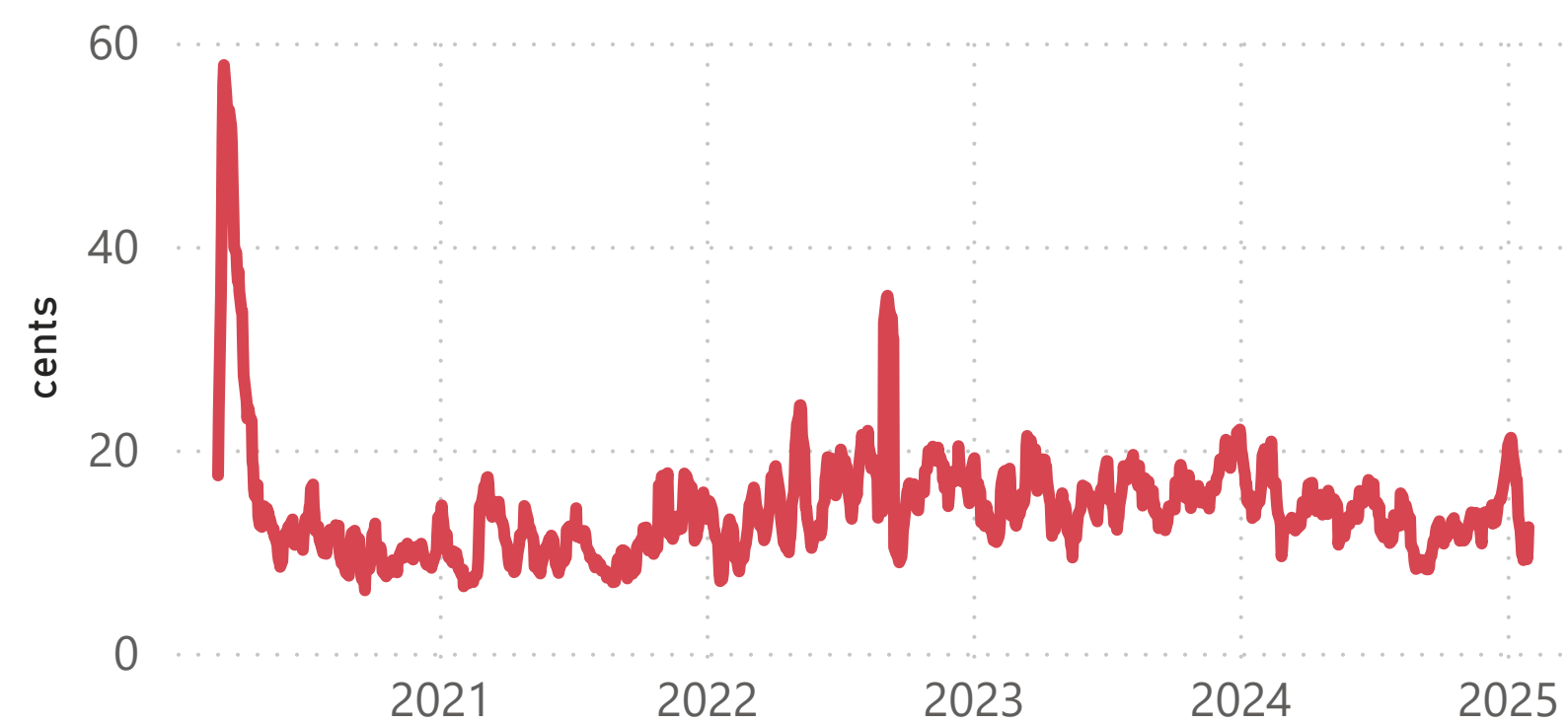
Latest Observation

1/31/2025

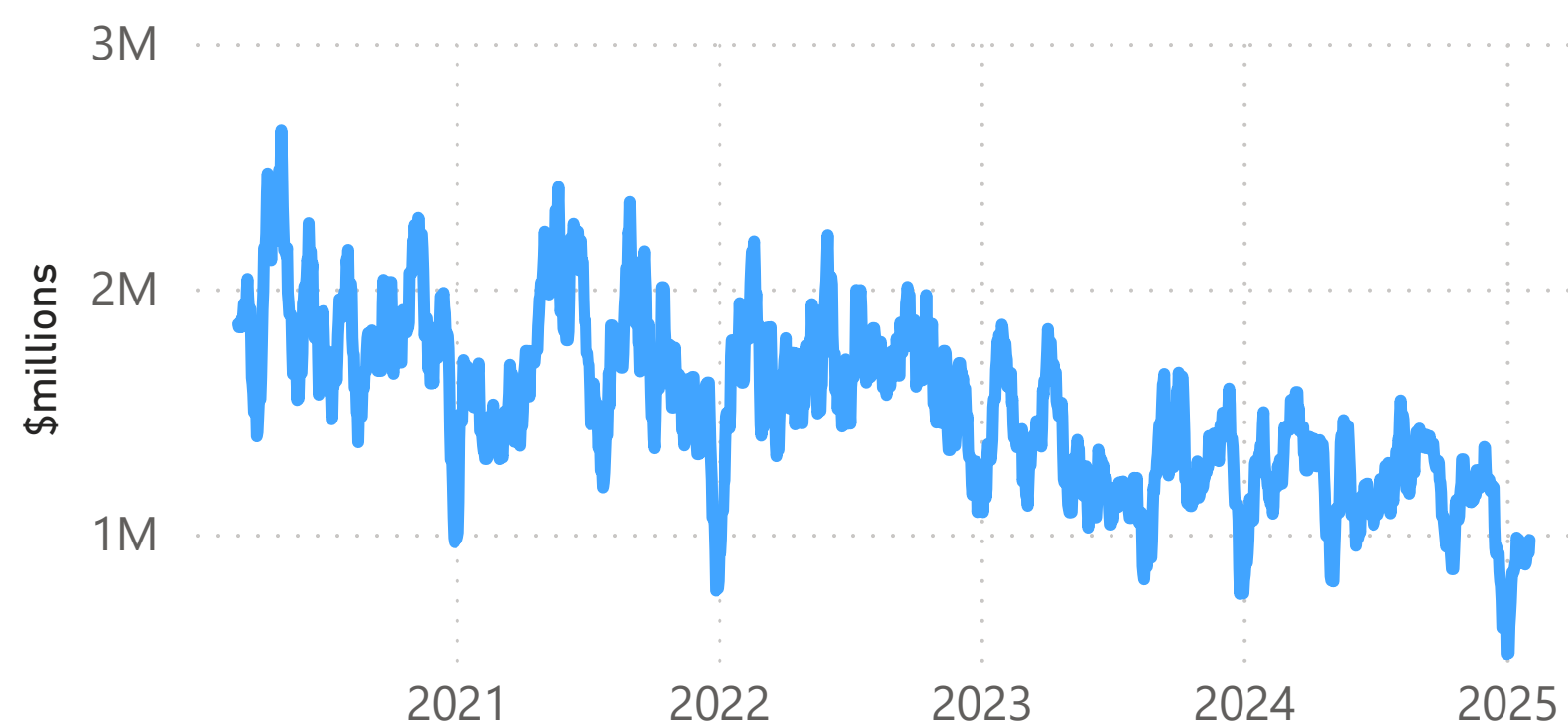
Bid-Ask Spread (10 day MA)



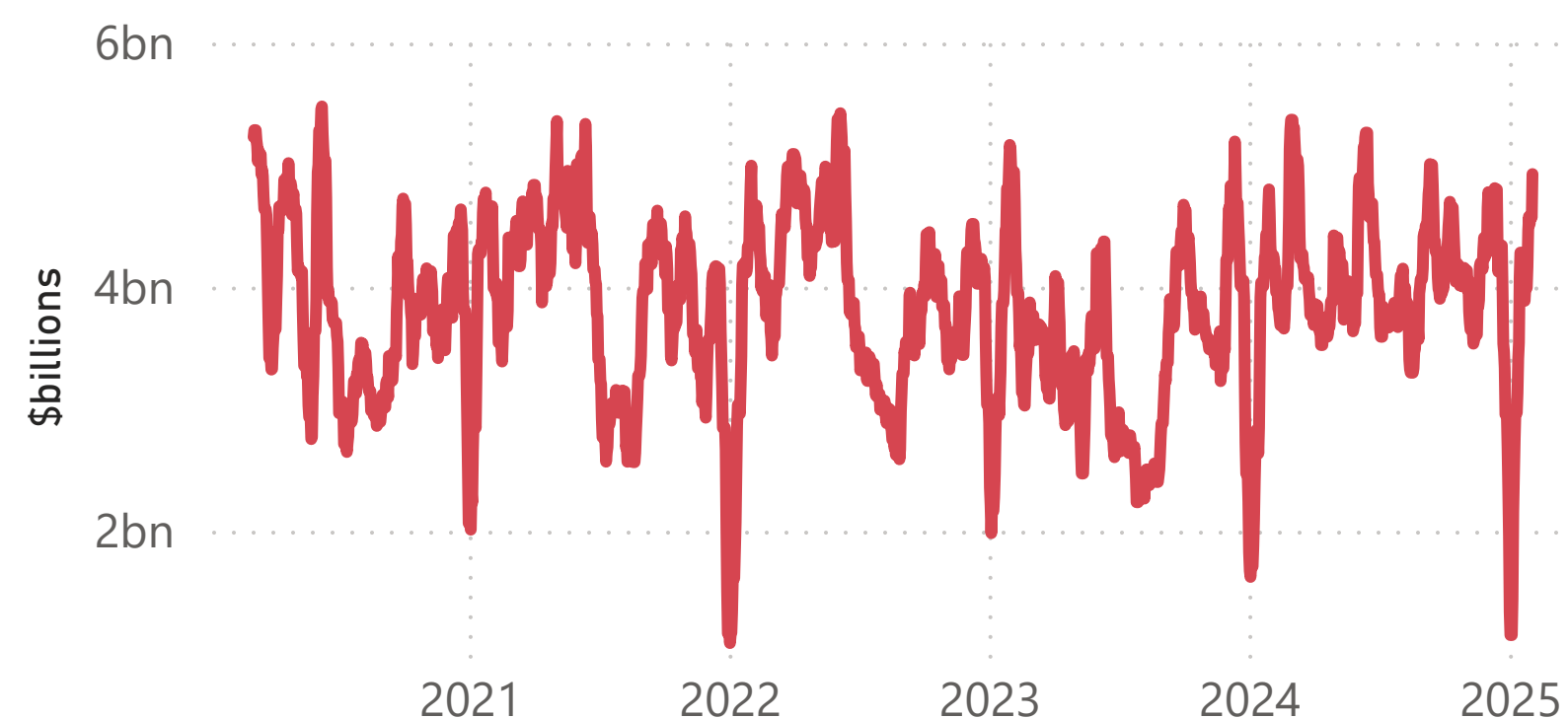
Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)

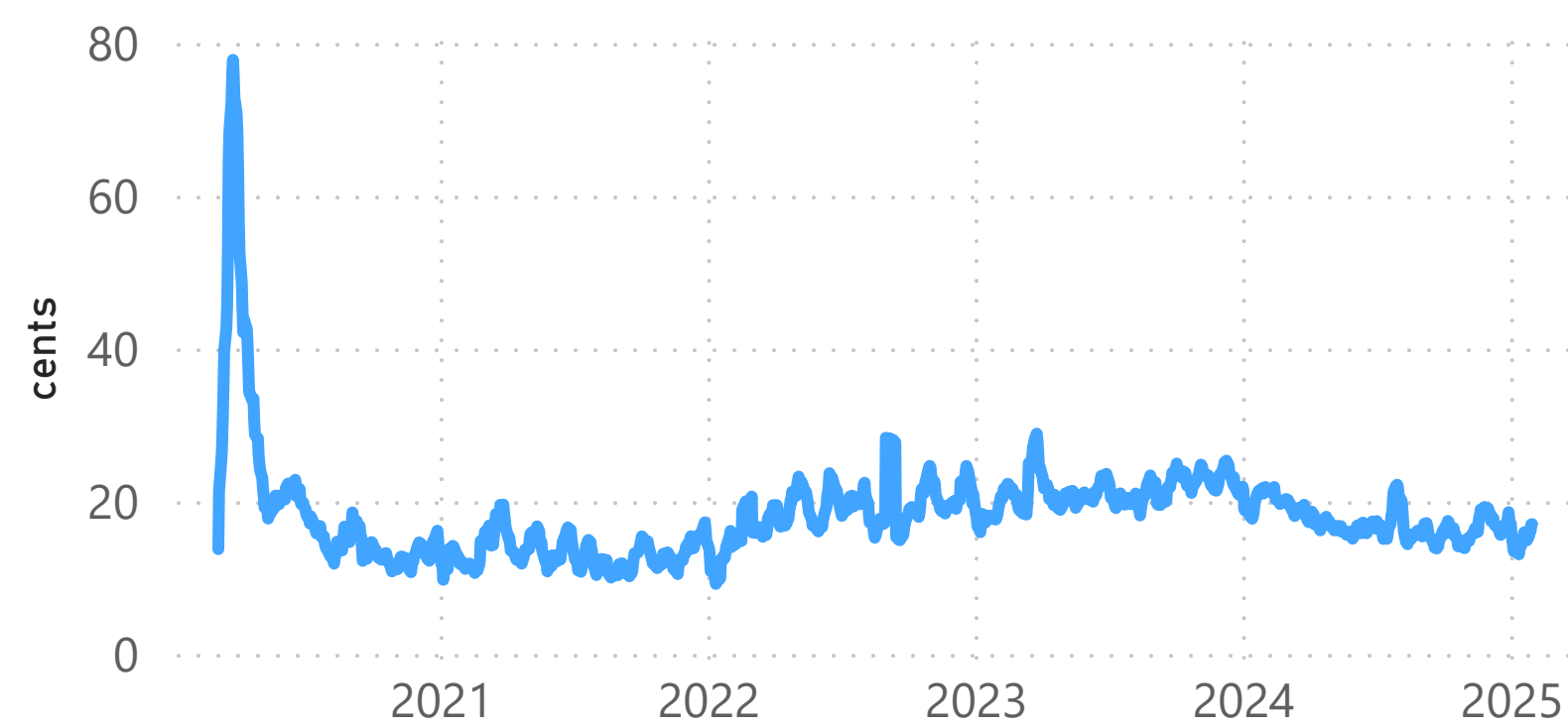


Trade Volume (10 day MA)

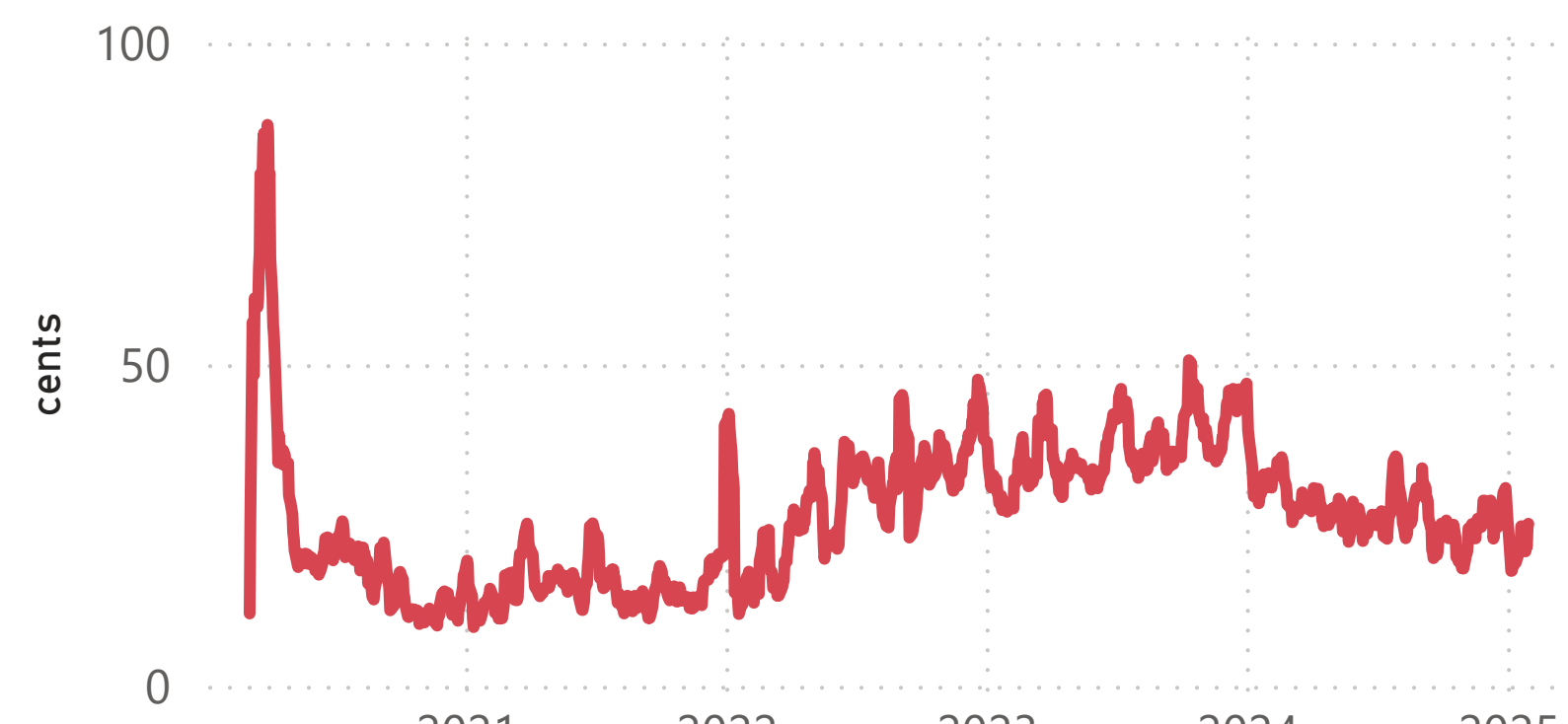


Corporate Bond Market

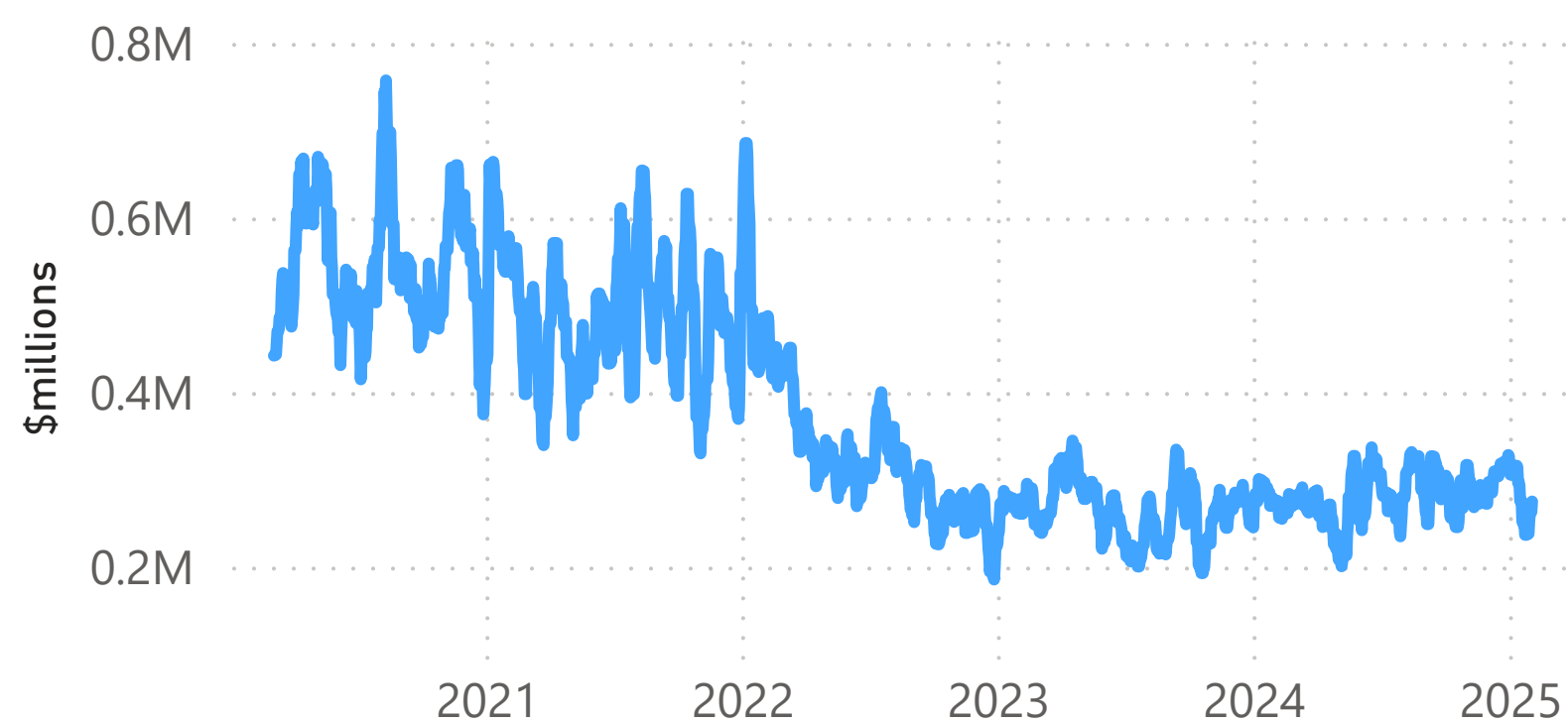
Bid-Ask Spread (10 day MA)



Price-Impact Proxy (10 day MA)



Trade Size (10 day MA)



Trade Volume (10 day MA)

