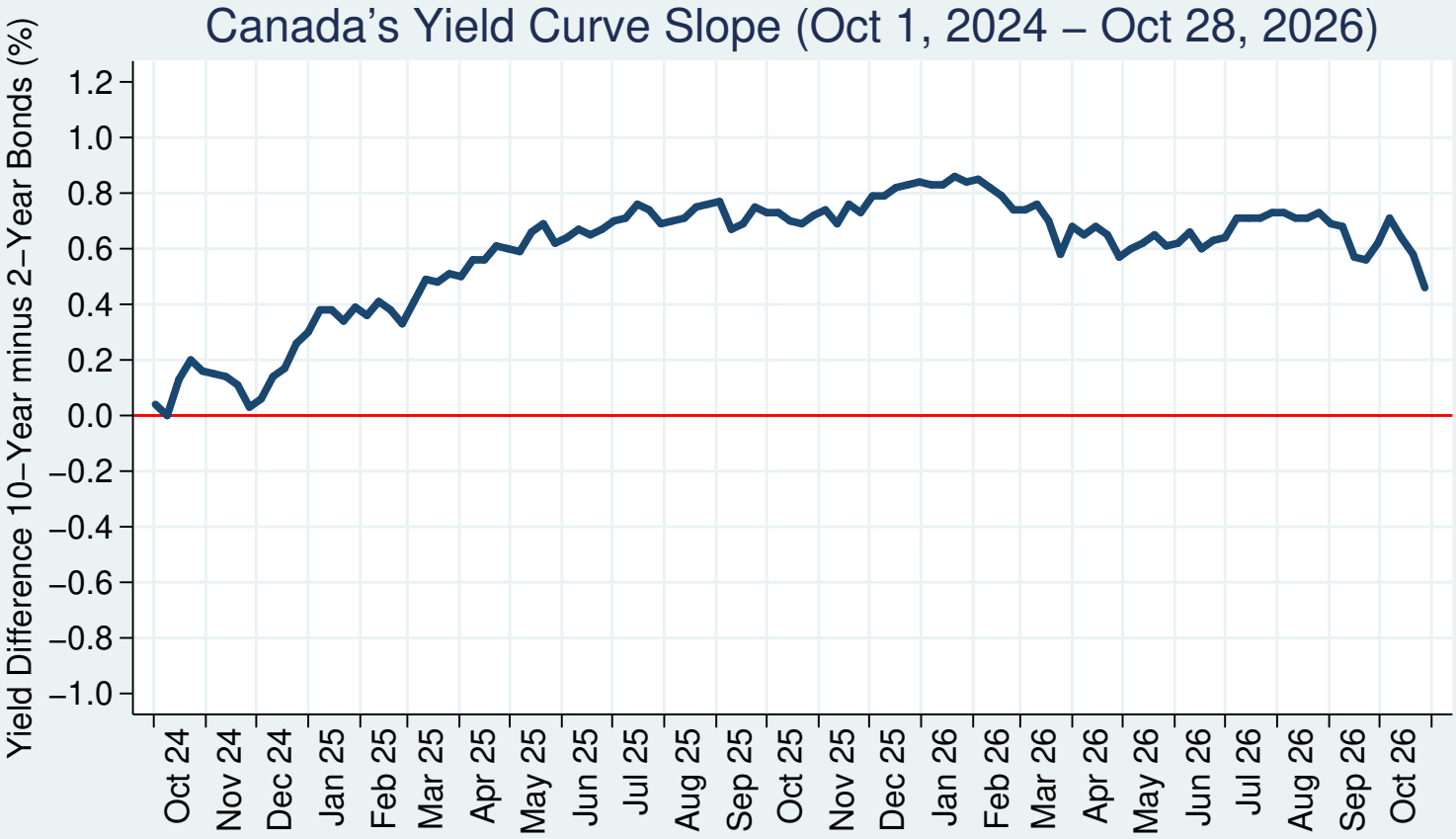
Canada’s Yield Curve Slope (Oct 1, 2024 – Oct 28, 2026)
Yield Difference 10–Year minus 2–Year Bonds (%)
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
Oct 24
Nov 24
Dec 24
Jan 25
Feb 25
Mar 25
Apr 25
May 25
Jun 25
Jul 25
Aug 25
Sep 25
Oct 25
Nov 25
Dec 25
Jan 26
Feb 26
Mar 26
Apr 26
May 26
Jun 26
Jul 26
Aug 26
Sep 26
Oct 26
Source: CANSIM Table 10–10–0145–01, Weekly Financial Market Statistics, Bank of Canada