Figure 1.19. The October 15 Flash Rally in U.S. Treasuries

1. U.S. 10-Year Treasury Yields (Percent)

Source: Bloomberg, L.P.


2. U.S. 10-Year Treasury (Daily trading range in basis points)

Source: Bloomberg, L.P.


3. Treasury Futures Contracts (10-Year) Available for Trading (Number of contracts offered at the 10 best price limits)

Source: CME DataMine; and IMF staff estimates.

Note: Liquidity is measured by the number of contracts offered to buyers and sellers at the top 10 best price limits.