

CFIF Liquidity Indicators

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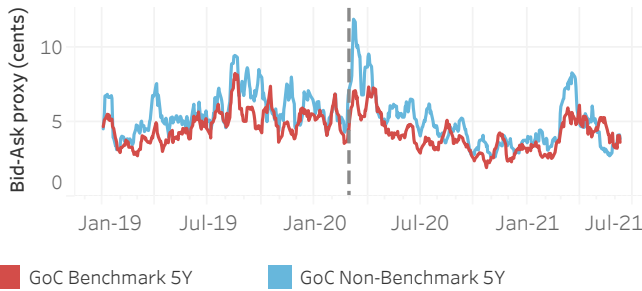
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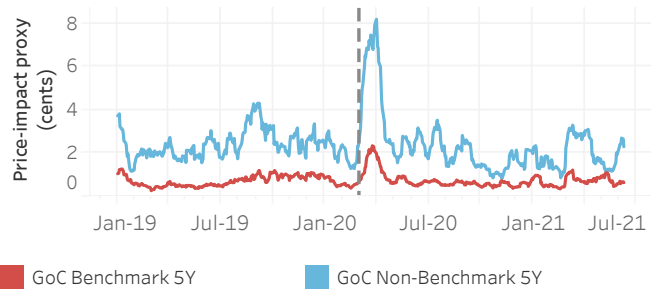
Bid-ask proxy, Government Bonds

10-day moving average, daily data



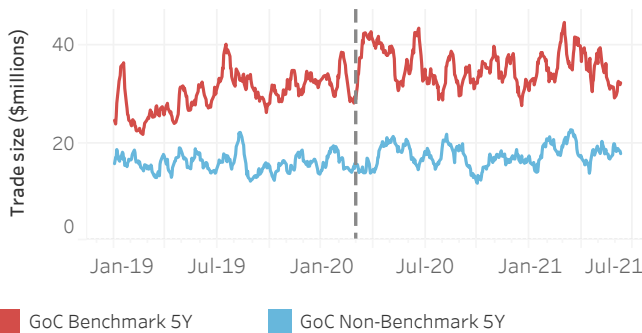
Price-impact proxy, Government Bonds

10-day moving average, daily data



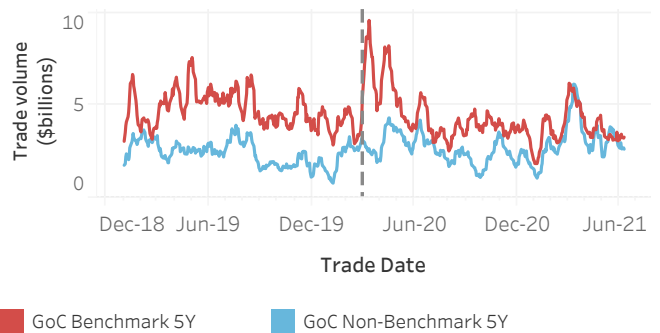
Trade Size, Government Bonds

10-day moving average, daily data



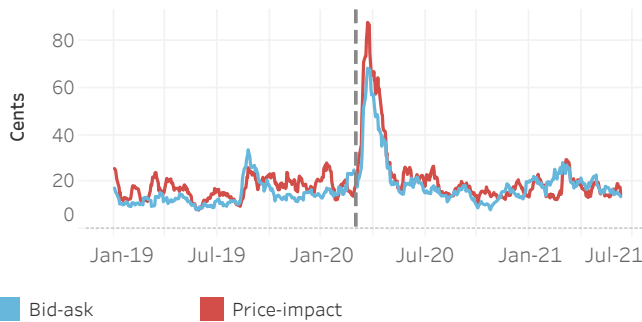
Trade Volume, Government Bonds

10-day moving average, daily data



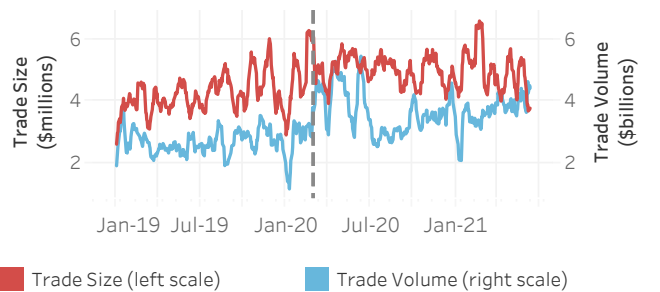
Provincial bond market aggregate liquidity

10-day moving average, daily data



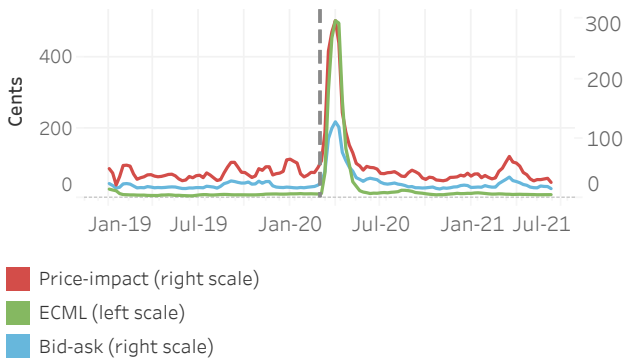
Provincial bond market, average trade size and total trade volume

10-day moving average, daily data



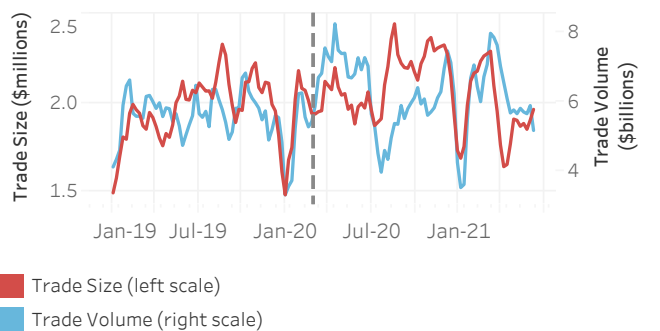
Corporate bond market aggregate liquidity

4-week moving average, weekly data



Corporate bond market, average trade size and total trade volume

4-week moving average, weekly data



Source: Canadian Depository for Securities and Bank of Canada calculations

Latest Observation June 08, 2021
Reference Line Date: March 1, 2020