

CFIF Liquidity Indicators

Triton MS Team

Data Catalogue

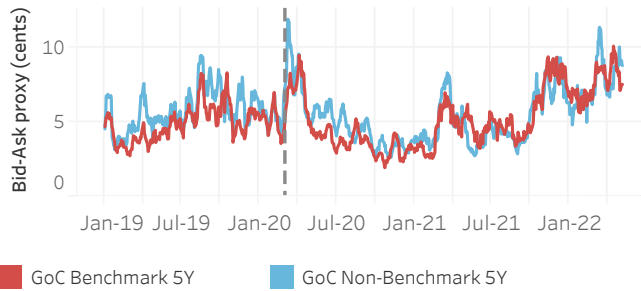
Access the Database

Provide Comments on Dashbo..

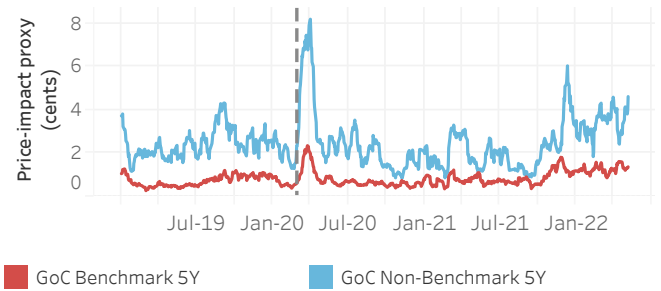
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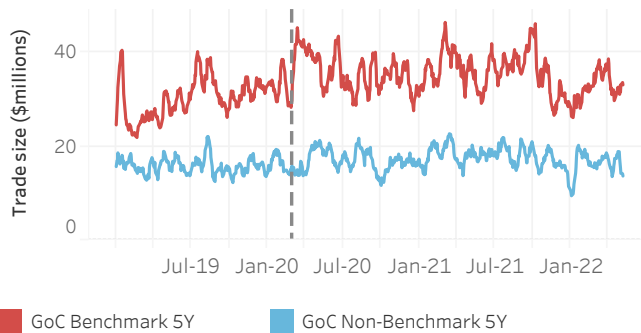
Bid-ask proxy, Government Bonds
10-day moving average, daily data



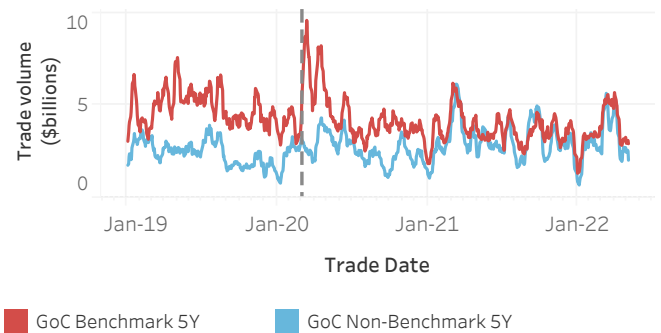
Price-impact proxy, Government Bonds
10-day moving average, daily data



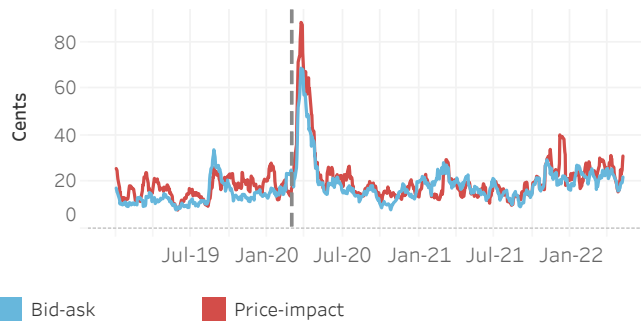
Trade Size, Government Bonds
10-day moving average, daily data



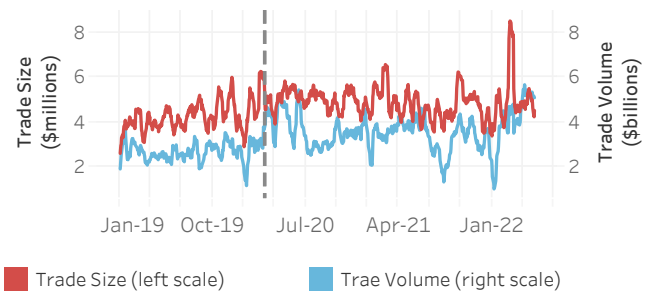
Trade Volume, Government Bonds
10-day moving average, daily data



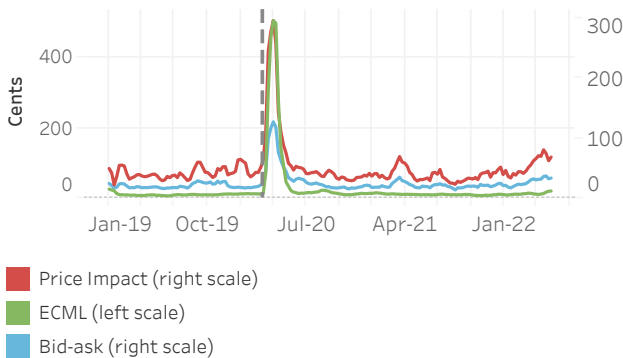
Provincial bond market aggregate liquidity
10-day moving average, daily data



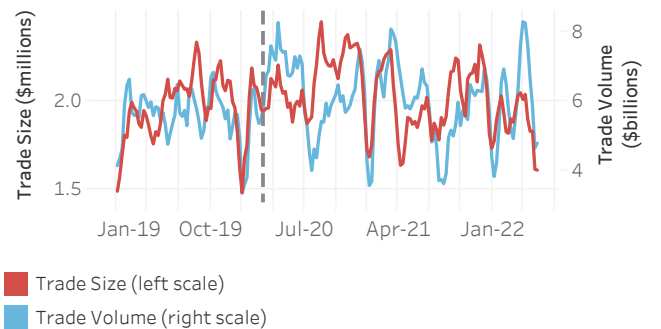
Provincial bond market, average trade size and total trade volume
10-day moving average, daily data



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 May 11, 2022
Reference Line Date: March 1, 2020