

CFIF Liquidity Indicators

Triton MS Team

Data Catalogue

Access the Database

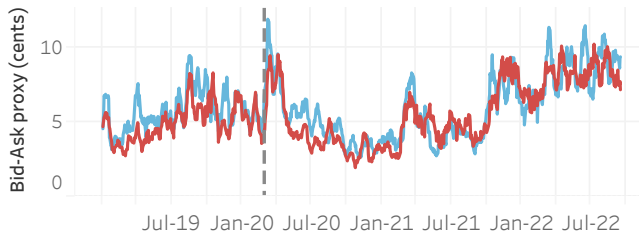
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Bid-ask proxy, Government Bonds

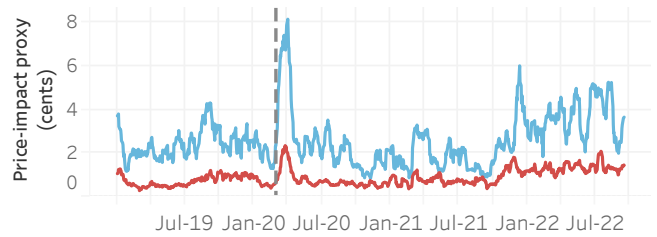
10-day moving average, daily data



GoC Benchmark 5Y GoC Non-Benchmark 5Y

Price-impact proxy, Government Bonds

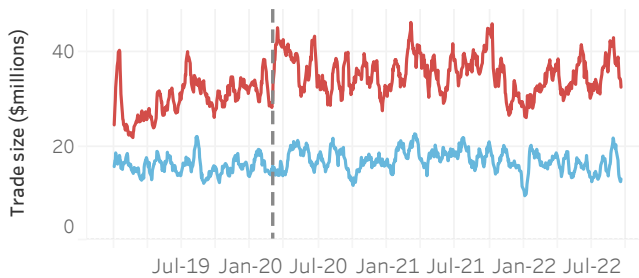
10-day moving average, daily data



GoC Benchmark 5Y GoC Non-Benchmark 5Y

Trade Size, Government Bonds

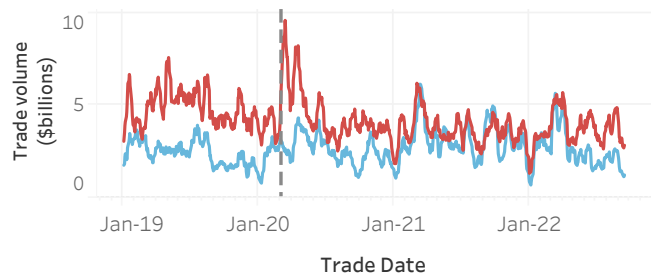
10-day moving average, daily data



GoC Benchmark 5Y GoC Non-Benchmark 5Y

Trade Volume, Government Bonds

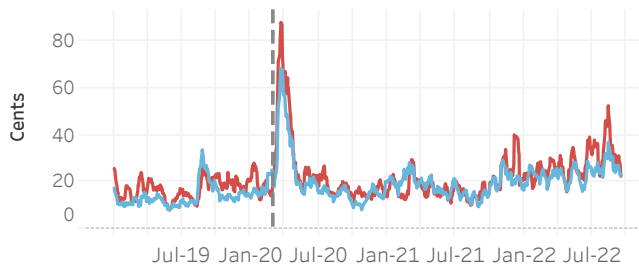
10-day moving average, daily data



GoC Benchmark 5Y GoC Non-Benchmark 5Y

Provincial bond market aggregate liquidity

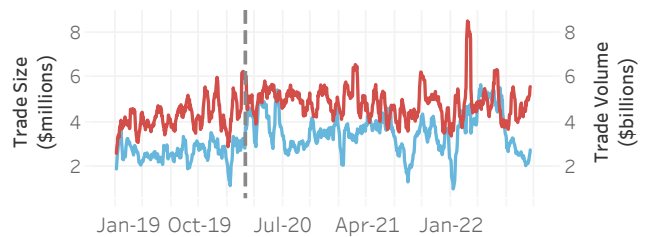
10-day moving average, daily data



Bid-ask Price-impact

Provincial bond market, average trade size and total trade volume

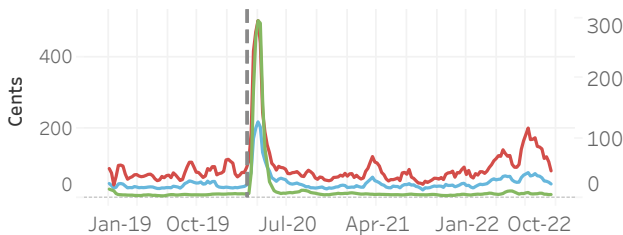
10-day moving average, daily data



Trade Size (left scale) Trade Volume (right scale)

Corporate bond market aggregate liquidity

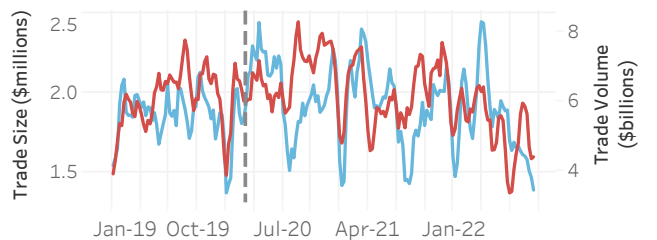
4-week moving average, weekly data



Price Impact (right scale)
ECML (left scale)
Bid-ask (right scale)

Corporate bond market, average trade size and total trade volume

4-week moving average, weekly data



Trade Size (left scale)
Trade Volume (right scale)

Source: Canadian Depository for Securities and Bank of Canada calculations

Latest Observation September 14, 2022
Reference Line Date: March 1, 2020