on Dashbo. summary e. Bid-ask proxy, Government Bonds Price-impact proxy, Government Bonds 10-day moving average, daily data 10-day moving average, daily data Bid-Ask proxy (cents) Price-impact proxy 10 6 (cents) 0 0 Jan-19 Oct-19 Jan-19 Oct-19 Jul-20 Apr-21 Jul-20 Jan-22 Oct-22 Jan-22 Oct-22 GoC Benchmark 5Y GoC Benchmark 5Y GoC Non-Benchmark 5Y GoC Non-Benchmark 5Y Trade Volume, Government Bonds **Trade Size, Government Bonds** 10-day moving average, daily data 10-day moving average, daily data Trade size (\$millions) 40 rade volume (\$billions) 20 0 Jan-19 0 Jan-20 Jan-21 Jan-23 Jan-19 Trade Date Oct-19 Jul-20 Apr-21 Jan-22 Oct-22 GoC Benchmark 5Y GoC Benchmark 5Y GoC Non-Benchmark 5Y GoC Non-Benchmark 5Y Provincial bond market aggregate liquidity Provincial bond market, average trade size and total trade 10-day moving average, daily data volume 10-day moving average, daily data 80 60 Cents (\$millions) 40 20 0 Jan-19 Oct-19 Jul-20 Apr-21 Jan-22 Oct-22 Oct-19 Jul-20 Apr-21 Jan-22 Oct-22 Bid-ask Price-impact Trade Size (left scale) Trae Volume (right scale) Corporate bond market aggregate liquidity Corporate bond market, average trade size and total trade 4-week moving average, weekly data volume. 4-week moving average, weekly data 300 Frade Size (\$millions) 400 2.5 200 Cents 2.0 200 100 0 Jan-19 Oct-19 Jul-20 Apr-21 Jan-22 Oct-19 Jul-20 Apr-21 Jan-22 Oct-22 Price Impact (right scale) Trade Size (left scale) ECML (left scale) Bid-ask (right scale) Trade Volume (right scale) Source: Canadian Depository for Securities and Bank of Canada calculations Latest Observation November 22, 2022 Reference Line Date: March 1, 2020

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