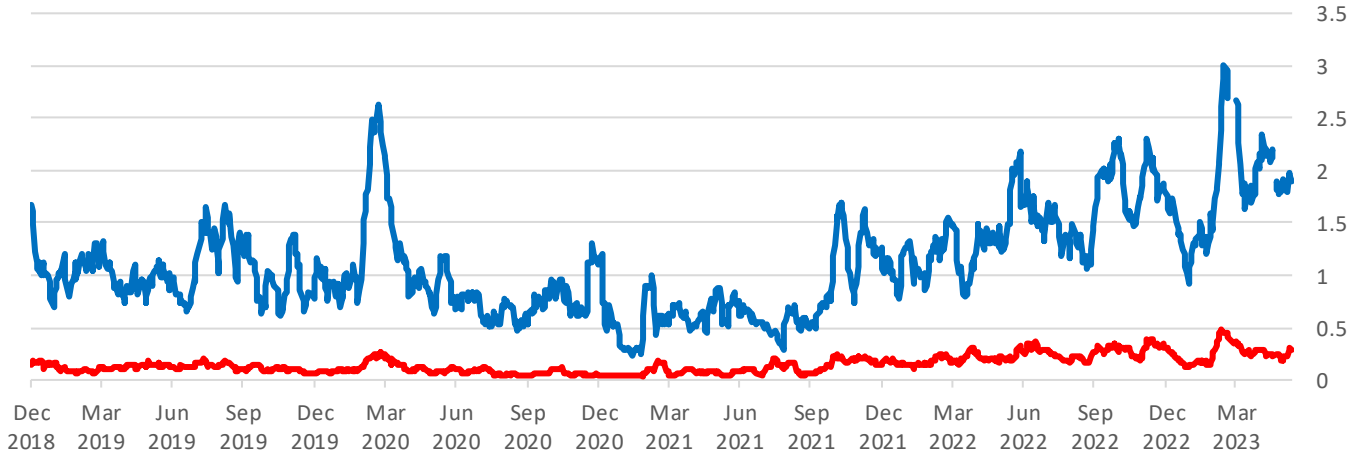


CFIF Liquidity Indicators

Chart 1:

Price-Impact Proxy, 2yr Government Bonds

cents



Source: Triton

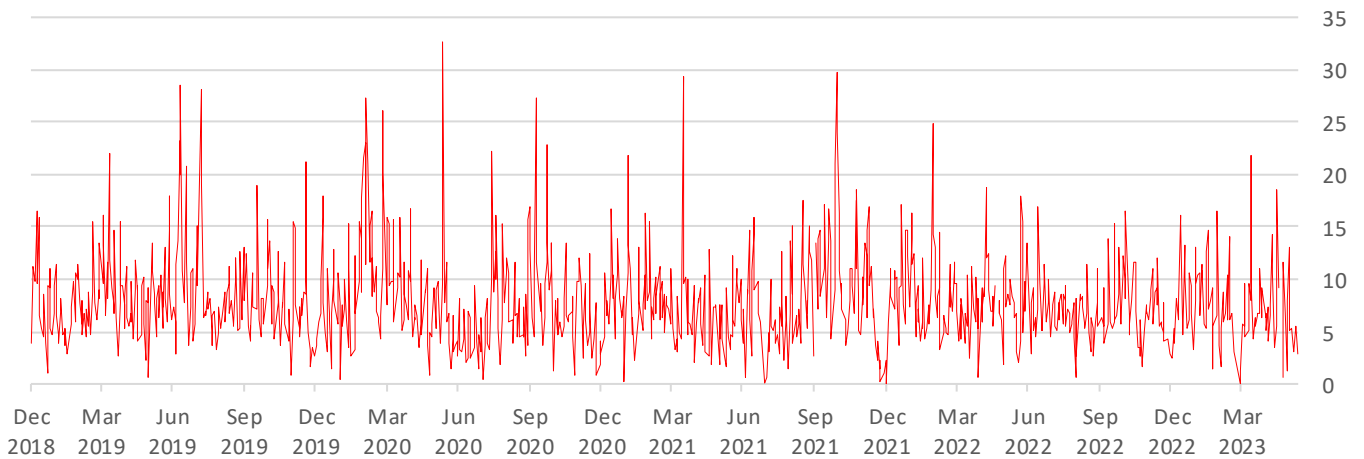
— Benchmark — Non-Benchmark

Last observation: June 12, 2023

Chart 2:

Trade Volume, 2yr Government Bonds

billions



Source: Triton

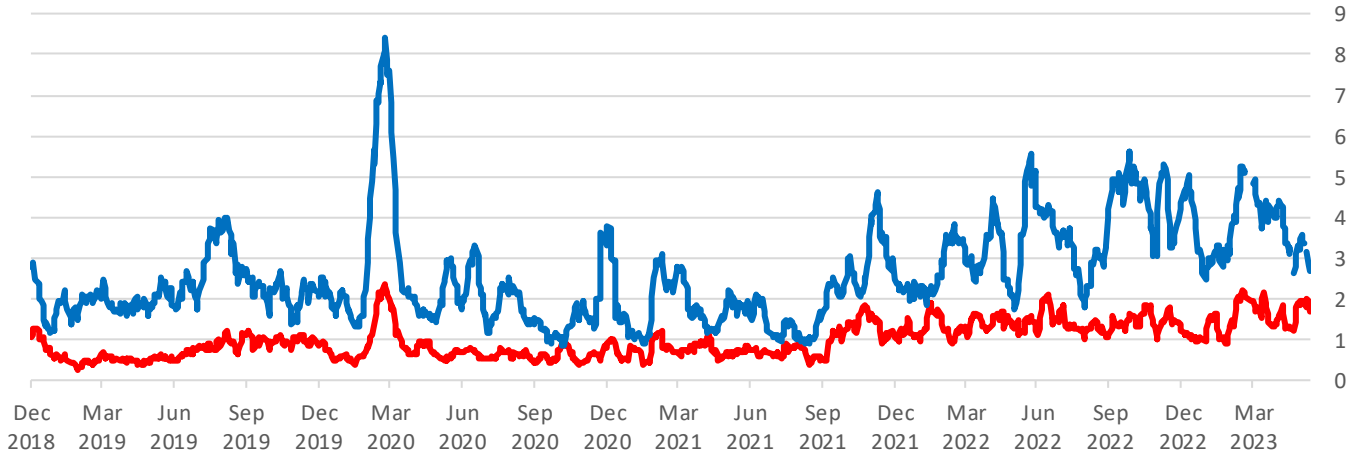
— Volume

Last observation: June 12, 2023

Chart 3:

Price-Impact Proxy, 5yr Government Bonds

cents



Source: Triton

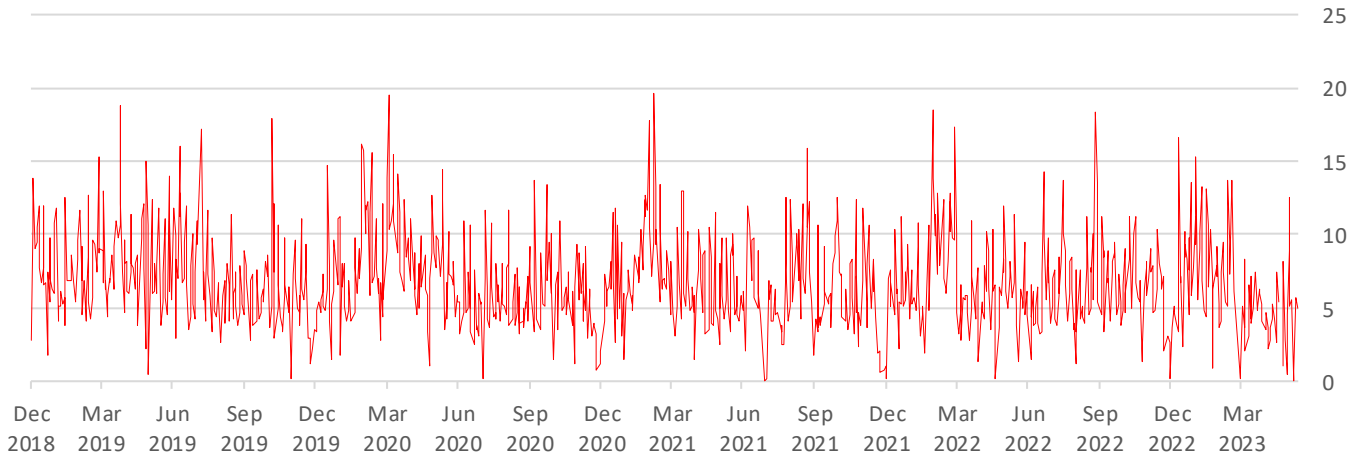
— Benchmark — Non-Benchmark

Last observation: June 12, 2023

Chart 4:

Trade Volume, 5yr Government Bonds

billions



Source: Triton

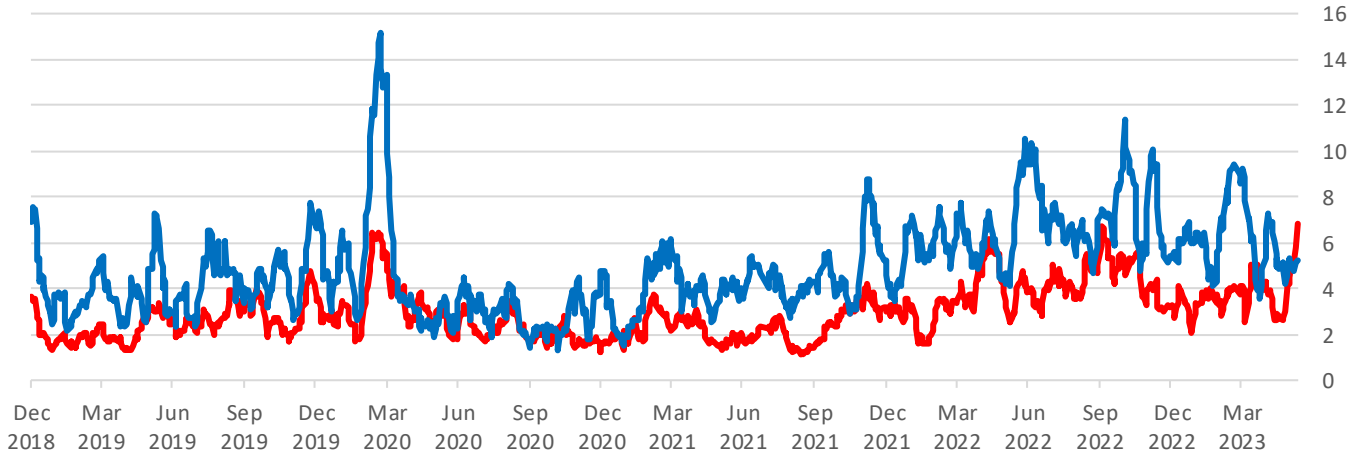
— Volume

Last observation: June 12, 2023

Chart 5:

Price-Impact Proxy, 10yr Government Bonds

cents



Source: Triton

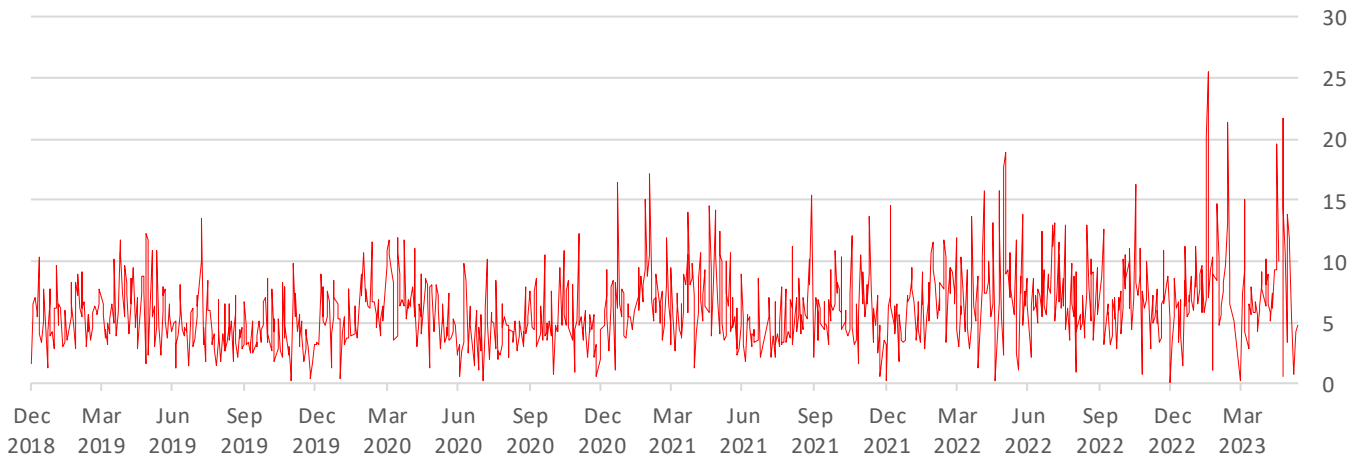
— Benchmark — Non-Benchmark

Last observation: June 12, 2023

Chart 6:

Trade Volume, 10yr Government Bonds

billions



Source: Triton

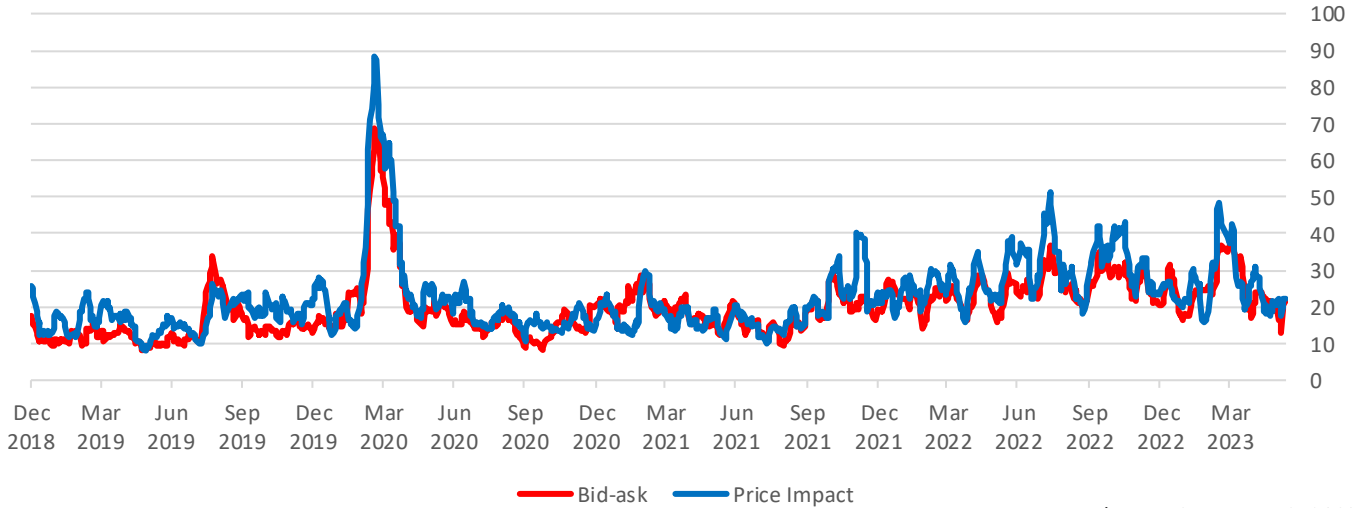
— Volume

Last observation: June 12, 2023

Chart 7:

Provincial Bond Market Aggregate Liquidity

cents



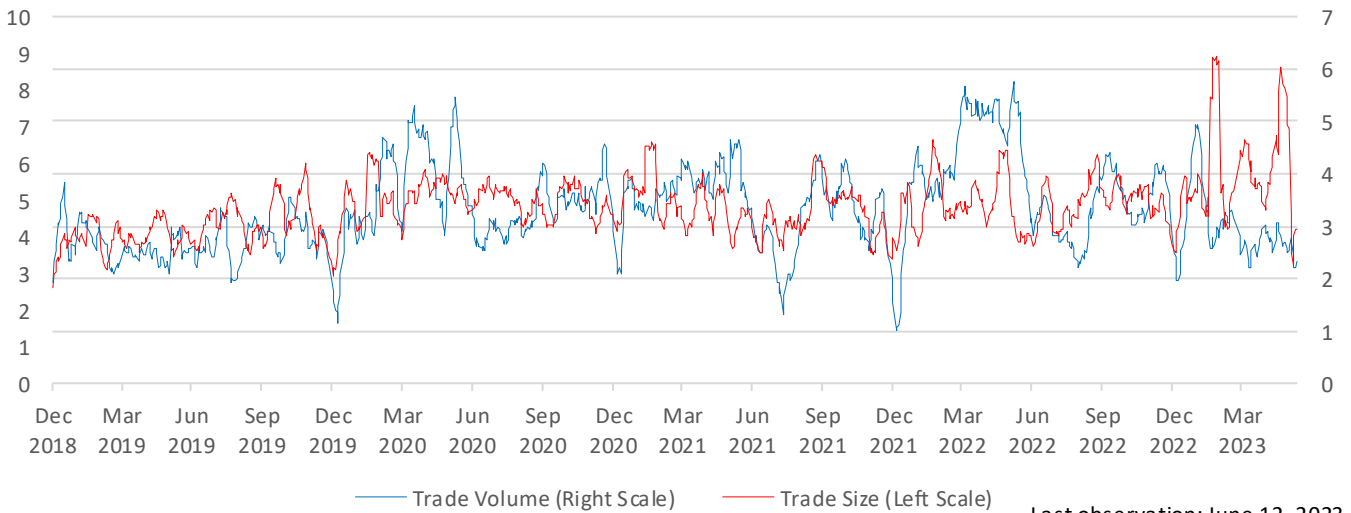
Source: Triton

Last observation: June 12, 2023

Chart 8:
millions

Provincial bond market, average trade size and total trade volume

billions



Source: Triton

Last observation: June 12, 2023

Chart 9:

Corporate Bond Market Aggregate Liquidity

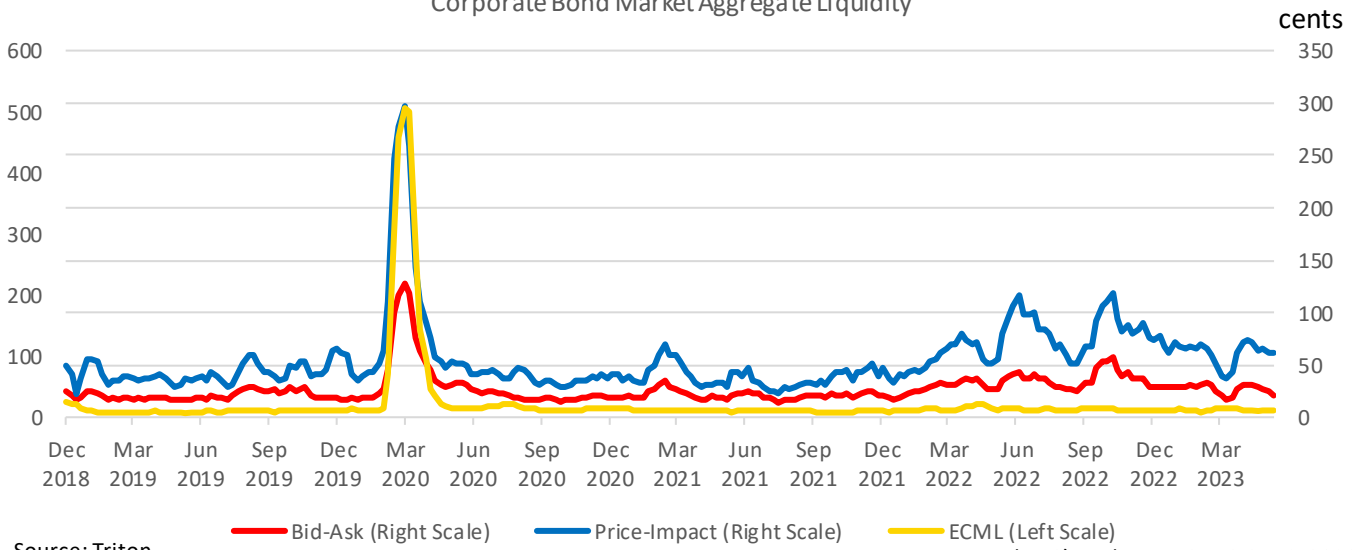


Chart 10:
millions

Corporate bond market, average trade size and total trade volume

