

Money Market Yields

| | 2012-05-14 | 2012-05-15 | 2012-05-16 | 2012-05-17 | 2012-05-18 |
|---|------------|------------|------------|------------|------------|
| Overnight money market financing rate (1) | 1.0002 | 0.9988 | 0.9996 | 0.9997 | 1.0002 |
| Overnight repo rate (CORRA) (2) | 0.9978 | 1.0006 | 1.0002 | 0.9987 | 0.9998 |
| Prime corporate paper rate - 1 month | 1.14 | 1.14 | 1.14 | 1.14 | 1.14 |
| Prime corporate paper rate - 2 month | 1.16 | 1.16 | 1.16 | 1.16 | 1.17 |
| Prime corporate paper rate - 3 month | 1.18 | 1.18 | 1.18 | 1.18 | 1.19 |
| Treasury Bills - 1 month | 0.91 | 0.89 | 0.89 | 0.88 | 0.89 |
| Treasury Bills - 2 month | 0.97 | 0.97 | 0.97 | 0.96 | 0.94 |
| Treasury Bills - 3 month | 1.01 | 1.00 | 1.00 | 0.99 | 0.98 |
| Treasury Bills - 6 month | 1.10 | 1.10 | 1.10 | 1.07 | 1.06 |
| Treasury Bills - 1 year | 1.20 | 1.23 | 1.21 | 1.17 | 1.15 |

NOTES:

- 1.The overnight money market rate is the Bank of Canada estimate for the rate at which major dealers are able to arrange financing of securities inventory for a term of one business day.
- 2.The Canadian overnight repo rate (CORRA) is the weighted average rate of overnight general (non-specific) collateral repo trades that occurred through designated inter-dealer brokers between 6:00 a.m. and 4:00 p.m. on the specified date as reported to the Bank of Canada. The list of contributors, as recognized by the Investment Industry Association of Canada (IIAC), includes Fimat Canada Inc., Freedom International Brokerage Inc., Prebon Yamane (Canada) Ltd. and Shorcan Brokers Ltd. Although the data is believed to be reliable, the Bank of Canada does not guarantee its accuracy or completeness. As approved by the IIAC, in the event that less than C\$500 million in eligible overnight trades are reported, CORRA will be set at the Bank of Canada's target for the overnight rate.