

SELECTED GOVERNMENT OF CANADA BENCHMARK BOND YIELDS - 2 YEAR*
QUELQUES RENDEMENTS D'OBLIGATIONS TYPES DU GOUVERNEMENT CANADIEN - À 2 ANS*
 (Per cent / en pourcentage)

| Year / année | Jan / jan | Feb / fév | Mar / mar | Apr / avr | May / mai | Jun / jun | Jul / jul | Aug / août | Sep / sep | Oct / oct | Nov / nov | Dec / déc |
|--------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|-----------|-----------|-----------|-----------|
| 1982 | | | | | | 16.40 | 15.74 | 13.64 | 12.62 | 11.38 | 10.55 | 10.03 |
| 1983 | 10.17 | 10.02 | 10.20 | 9.92 | 9.59 | 9.82 | 10.27 | 10.74 | 10.10 | 9.88 | 10.09 | 10.33 |
| 1984 | 10.23 | 10.81 | 11.44 | 11.71 | 13.25 | 13.08 | 13.04 | 12.60 | 12.21 | 11.55 | 10.61 | 10.18 |
| 1985 | 10.21 | 11.69 | 11.16 | 10.70 | 10.14 | 10.01 | 9.95 | 9.81 | 9.95 | 9.40 | 9.26 | 8.98 |
| 1986 | 9.78 | 9.71 | 9.22 | 8.78 | 8.95 | 8.69 | 9.00 | 8.96 | 9.10 | 8.86 | 8.61 | 8.55 |
| 1987 | 7.68 | 7.81 | 7.54 | 9.01 | 9.38 | 9.04 | 9.77 | 9.90 | 10.58 | 9.38 | 9.57 | 9.62 |
| 1988 | 8.98 | 8.77 | 8.95 | 9.23 | 9.44 | 9.43 | 9.57 | 10.36 | 10.10 | 9.66 | 10.31 | 10.56 |
| 1989 | 10.54 | 11.36 | 11.62 | 10.78 | 10.37 | 10.01 | 9.86 | 10.39 | 10.46 | 10.17 | 11.03 | 10.92 |
| 1990 | 10.96 | 11.92 | 12.22 | 12.74 | 12.03 | 11.53 | 11.56 | 10.79 | 11.14 | 10.99 | 10.42 | 10.46 |
| 1991 | 9.94 | 9.35 | 9.29 | 9.30 | 9.11 | 9.40 | 9.33 | 9.00 | 8.48 | 7.43 | 7.63 | 7.31 |
| 1992 | 7.25 | 7.35 | 7.96 | 7.72 | 7.01 | 6.42 | 5.50 | 5.41 | 6.93 | 5.84 | 7.10 | 6.93 |
| 1993 | 6.91 | 6.56 | 6.41 | 6.50 | 6.28 | 5.89 | 5.39 | 5.30 | 5.65 | 5.06 | 5.02 | 4.61 |
| 1994 | 4.18 | 5.02 | 6.71 | 6.84 | 7.42 | 8.36 | 8.27 | 7.60 | 7.46 | 7.64 | 8.01 | 8.84 |
| 1995 | 8.90 | 8.06 | 7.97 | 7.65 | 7.04 | 6.74 | 7.21 | 7.05 | 7.05 | 6.98 | 6.07 | 5.89 |
| 1996 | 5.41 | 5.80 | 6.14 | 6.10 | 6.06 | 6.29 | 6.01 | 5.48 | 4.95 | 4.28 | 3.68 | 4.03 |
| 1997 | 4.44 | 4.29 | 4.64 | 4.80 | 4.66 | 4.27 | 4.49 | 4.26 | 4.47 | 4.38 | 4.63 | 5.04 |
| 1998 | 4.73 | 5.05 | 4.87 | 5.12 | 5.09 | 5.20 | 5.24 | 5.41 | 4.70 | 4.51 | 4.94 | 4.72 |
| 1999 | 4.73 | 5.17 | 4.82 | 4.78 | 5.14 | 5.10 | 5.34 | 5.37 | 5.43 | 5.99 | 5.76 | 5.85 |
| 2000 | 6.07 | 6.08 | 6.01 | 6.03 | 6.19 | 6.01 | 5.95 | 5.88 | 5.69 | 5.69 | 5.64 | 5.27 |
| 2001 | 4.88 | 4.81 | 4.69 | 4.76 | 4.99 | 4.87 | 4.73 | 4.26 | 3.38 | 2.92 | 3.37 | 3.21 |
| 2002 | 3.25 | 3.23 | 4.50 | 4.21 | 4.15 | 3.84 | 3.32 | 3.53 | 3.48 | 3.39 | 3.47 | 3.18 |
| 2003 | 3.51 | 3.45 | 3.84 | 3.65 | 3.17 | 3.05 | 2.85 | 3.18 | 3.02 | 3.14 | 3.18 | 2.96 |
| 2004 | 2.64 | 2.39 | 2.43 | 2.84 | 3.08 | 3.22 | 3.25 | 3.03 | 3.28 | 3.23 | 3.17 | 3.05 |
| 2005 | 2.81 | 2.94 | 3.36 | 3.07 | 3.00 | 2.86 | 3.04 | 2.97 | 3.30 | 3.60 | 3.77 | 3.80 |
| 2006 | 3.83 | 3.91 | 3.98 | 4.19 | 4.18 | 4.45 | 4.15 | 4.02 | 3.89 | 4.08 | 3.90 | 3.98 |
| 2007 | 4.10 | 3.97 | 3.96 | 4.13 | 4.56 | 4.64 | 4.69 | 4.23 | 4.16 | 4.17 | 3.76 | 3.87 |
| 2008 | 3.17 | 3.05 | 2.60 | 2.73 | 3.09 | 3.23 | 3.05 | 2.75 | 2.85 | 2.07 | 1.73 | 1.09 |
| 2009 | 1.37 | 1.25 | 1.12 | 0.98 | 1.27 | 1.27 | 1.45 | 1.29 | 1.26 | 1.43 | 1.15 | 1.43 |
| 2010 | 1.22 | 1.34 | 1.73 | 1.97 | 1.62 | 1.39 | 1.60 | 1.23 | 1.39 | 1.45 | 1.74 | 1.69 |
| 2011 | 1.67 | 1.79 | 1.77 | 1.78 | 1.59 | 1.56 | 1.47 | 1.08 | 0.92 | 1.08 | 1.01 | 0.93 |

Source: Bank of Canada, Data and Statistics Office. / Banque du Canada, le bureau des données et statistiques.

* The rates are based on actual mid-market closing yields of selected Canada bond issues that mature approximately in the indicated term areas. At times, some of the change in the yield occurring over a reporting period may reflect a switch to a more topical issue. / Les taux indiqués sont calculés en fonction de la moyenne des cours acheteur et vendeur, à la clôture, de certaines émissions d'obligations du gouvernement canadien dont les échéances correspondent à peu près à celles du tableau. Les variations des taux de rendement observées sur une période peuvent être partiellement imputables au remplacement d'une émission par une autre plus pertinente.