

- Q. Please provide in tabular form the month-to-month yields for 10-year Canada bonds, 15-year Canada Bonds and 30-year Canada bonds for the period January 1996 to January 2003.
- A. **Attached Excel file “NP-218 Bond Yields” contains the data requested for 10 Canada Bonds. The other series have not been used in the testimony and are not available to us.**

	SELECTED GOVERNMENT OF CANADA BENCHMARK BOND YIELDS: 10 YEAR
31 Jan 1996	7.01
29 Feb 1996	7.53
31 Mar 1996	7.64
30 Apr 1996	7.76
31 May 1996	7.72
30 Jun 1996	7.77
31 Jul 1996	7.62
31 Aug 1996	7.34
30 Sep 1996	7.16
31 Oct 1996	6.47
30 Nov 1996	6.05
31 Dec 1996	6.37
31 Jan 1997	6.65
28 Feb 1997	6.38
31 Mar 1997	6.59
30 Apr 1997	6.68
31 May 1997	6.65
30 Jun 1997	6.14
31 Jul 1997	5.8
31 Aug 1997	6.06
30 Sep 1997	5.7
31 Oct 1997	5.49
30 Nov 1997	5.56
31 Dec 1997	5.61
31 Jan 1998	5.41
28 Feb 1998	5.47
31 Mar 1998	5.34
30 Apr 1998	5.49
31 May 1998	5.34
30 Jun 1998	5.35
31 Jul 1998	5.47
31 Aug 1998	5.67
30 Sep 1998	4.95
31 Oct 1998	5
30 Nov 1998	5.18
31 Dec 1998	4.89
31 Jan 1999	4.89
28 Feb 1999	5.26
31 Mar 1999	5.05
30 Apr 1999	5.14
31 May 1999	5.42
30 Jun 1999	5.46
31 Jul 1999	5.62
31 Aug 1999	5.55
30 Sep 1999	5.77
31 Oct 1999	6.26
30 Nov 1999	6.02

31 Dec 1999	6.18
31 Jan 2000	6.44
29 Feb 2000	6.19
31 Mar 2000	6.03
30 Apr 2000	6.1
31 May 2000	6
30 Jun 2000	5.93
31 Jul 2000	5.86
31 Aug 2000	5.77
30 Sep 2000	5.75
31 Oct 2000	5.72
30 Nov 2000	5.54
31 Dec 2000	5.35
31 Jan 2001	5.39
28 Feb 2001	5.36
31 Mar 2001	5.41
30 Apr 2001	5.66
31 May 2001	5.96
30 Jun 2001	5.73
31 Jul 2001	5.76
31 Aug 2001	5.36
30 Sep 2001	5.32
31 Oct 2001	4.86
30 Nov 2001	5.36
31 Dec 2001	5.44
31 Jan 2002	5.42
28 Feb 2002	5.31
31 Mar 2002	5.79
30 Apr 2002	5.64
31 May 2002	5.49
30 Jun 2002	5.37
31 Jul 2002	5.23
31 Aug 2002	5.14
30 Sep 2002	4.92
31 Oct 2002	5.16
30 Nov 2002	5.18
31 Dec 2002	4.88
31 Jan 2003	5.02