

Current Date 19/05/2006

Raw Data

ZERO CAD		t in years	Dates	Discount Factors	EQUIVALENT ANNUAL DISCRETE COMPOUNDING = $\text{EXP}(Bi) - 1$
1D	4.069%	0.00274	20/05/2006	0.999888524	4.1530145947250600%
1M	4.212%	0.083333	18/06/2006	0.996495775	4.3024385085679500%
2M	4.215%	0.166667	18/07/2006	0.992999422	4.3052160590234500%
3M	4.217%	0.25	18/08/2006	0.989512833	4.3071972712616300%
6M	4.216%	0.5	17/11/2006	0.979143024	4.3056255413724800%
9M	4.239%	0.75	16/02/2007	0.968710721	4.3296759537024800%
1Y	4.259%	1	19/05/2007	0.958308947	4.3504814307928600%
15M	4.276%	1.25	18/08/2007	0.94795321	4.3687491917156200%
18M	4.294%	1.5	17/11/2007	0.937622965	4.3873428220490500%
2Y	4.359%	2	18/05/2008	0.916509487	4.4555494143764300%
3Y	4.418%	3	18/05/2009	0.875878099	4.5166411403605000%
4Y	4.469%	4	18/05/2010	0.836300445	4.5705562240949200%
5Y	4.519%	5	18/05/2011	0.797755286	4.6227332955607100%
6Y	4.565%	6	17/05/2012	0.76038724	4.6712787547380500%
7Y	4.613%	7	17/05/2013	0.7240332	4.7211740950900300%
8Y	4.659%	8	17/05/2014	0.688866808	4.7690709022844200%
9Y	4.703%	9	17/05/2015	0.654926826	4.8149000300172100%
10Y	4.750%	10	16/05/2016	0.621865656	4.8649472546782300%
12Y	4.839%	12	16/05/2018	0.559485494	4.9584956504914900%
15Y	4.934%	15	15/05/2021	0.477035547	5.0581987602880100%
20Y	4.980%	20	14/05/2026	0.3693175	5.1066043352427300%
30Y	4.946%	30	11/05/2036	0.226785998	5.0701757589702400%