



Yale SCHOOL OF MANAGEMENT
Program on Financial Stability

EliScholar – A Digital Platform for
Scholarly Publishing at Yale

YPFS Resource Library

10-29-2013

Auction-level data regarding the Term PRA Facility for Private Sector Instruments

Bank of Canada/Central Bank of Canada/La Banque du Canada

<https://elischolar.library.yale.edu/ypfs-documents/13181>

This resource is brought to you for free and open access by the Yale Program on Financial Stability and [EliScholar](#), a digital platform for scholarly publishing provided by Yale University Library. For more information, please contact ypfs@yale.edu.

The Wayback Machine - <https://web.archive.org/web/20131030035816/http://credit.bankofcanada.ca/facilities/liquidityfacilities/termprammpp>

Money Market Term PRA & Private Sector Term PRA

[Back to Liquidity Facilities](#)

Download data: [CSV format](#)

Auction Date	Term	Maturity	Amount Transacted (millions)	Bid-To-Cover Ratio	High Yield	Low Accepted Yield	Average Yield	Minimum Bid Rate
<i>Money Market Term PRA</i>								
2008-10-27	14	2008-11-12	25	0.030	3.500	3.500	3.500	2.950
2008-11-10	14	2008-11-26	0	0.000	n/a	n/a	n/a	2.980
2008-11-17	14	2008-12-03	0	0.000	n/a	n/a	n/a	2.925
2008-11-24	14	2008-12-10	25	0.030	2.840	2.840	2.840	2.840
2008-12-01	14	2008-12-17	0	0.000	n/a	n/a	n/a	2.775
2008-12-08	13	2008-12-23	25	0.030	2.675	2.675	2.675	2.675
2008-12-15	21	2009-01-07	0	0.000	n/a	n/a	n/a	2.230
2008-12-19	15	2009-01-07	0	0.000	n/a	n/a	n/a	2.225
2009-01-05	14	2009-01-21	0	0.000	n/a	n/a	n/a	2.060
2009-01-12	14	2009-01-28	25	0.030	1.985	1.985	1.985	1.985
2009-01-19	14	2009-02-04	0	0.000	n/a	n/a	n/a	1.920
2009-01-26	14	2009-02-11	0	0.000	n/a	n/a	n/a	1.740
2009-02-02	15	2009-02-19	0	0.000	n/a	n/a	n/a	1.740
2009-02-09	14	2009-02-25	0	0.000	n/a	n/a	n/a	1.700
2009-02-17	13	2009-03-04	0	0.000	n/a	n/a	n/a	1.655
2009-02-23	14	2009-03-11	0	0.000	n/a	n/a	n/a	1.610
2009-03-02	14	2009-03-18	0	0.000	n/a	n/a	n/a	1.550
2009-03-09	14	2009-03-25	0	0.000	n/a	n/a	n/a	1.245
<i>Private Sector Term PRA*</i>								
2009-03-17	27	2009-04-16	850	0.850	0.850	0.770	0.799	0.750
2009-03-24	27	2009-04-23	750	0.750	0.800	0.740	0.773	0.720
2009-03-31	28	2009-04-30	500	0.500	0.730	0.700	0.715	0.700
2009-04-07	85	2009-07-03	500	0.500	0.630	0.620	0.625	0.620
2009-04-14	28	2009-05-15	750	0.750	0.640	0.620	0.627	0.620
2009-04-21	29	2009-05-22	750	0.750	0.500	0.500	0.500	0.500
2009-04-28	28	2009-05-28	565	0.565	0.500	0.500	0.500	0.500
2009-05-05	83	2009-07-30	500	0.500	0.500	0.500	0.500	0.500
2009-05-12	28	2009-06-11	500	0.500	0.500	0.500	0.500	0.500
2009-05-20	27	2009-06-18	650	0.650	0.500	0.500	0.500	0.500
2009-05-26	29	2009-06-26	500	0.500	0.500	0.500	0.500	0.500
2009-06-02	83	2009-08-27	495	0.495	0.500	0.500	0.500	0.500
2009-06-09	28	2009-07-09	565	0.565	0.500	0.500	0.500	0.500
2009-06-16	28	2009-07-16	700	0.700	0.500	0.500	0.500	0.500
2009-06-23	27	2009-07-23	500	0.500	0.500	0.500	0.500	0.500

2009-06-30	83	2009-09-24	500	0.500	0.500	0.500	0.500	0.500
2009-07-07	29	2009-08-07	500	0.500	0.500	0.500	0.500	0.500
2009-07-14	28	2009-08-13	700	0.700	0.500	0.500	0.500	0.500
2009-07-21	28	2009-08-20	500	0.500	0.500	0.500	0.500	0.500
2009-07-28	84	2009-10-22	500	1.000	0.510	0.500	0.505	0.500
2009-08-05	27	2009-09-03	500	1.000	0.500	0.500	0.500	0.500
2009-08-11	29	2009-09-11	500	1.450	0.500	0.500	0.500	0.500
2009-08-18	28	2009-09-17	0	0.000	n/a	n/a	n/a	0.500
2009-08-25	84	2009-11-19	250	0.500	0.500	0.500	0.500	0.500
2009-09-01	28	2009-10-01	0	0.000	n/a	n/a	n/a	0.500
2009-09-09	27	2009-10-08	225	0.450	0.500	0.500	0.500	0.500
2009-09-15	29	2009-10-16	0	0.000	n/a	n/a	n/a	0.500
2009-09-22	84	2009-12-17	280	0.560	0.500	0.500	0.500	0.500
2009-09-29	28	2009-10-29	0	0.000	n/a	n/a	n/a	0.500
2009-10-06	28	2009-11-05	0	0.000	n/a	n/a	n/a	0.500
2009-10-14	28	2009-11-13	0	0.000	n/a	n/a	n/a	0.500
2009-10-20	84	2010-01-14	135	0.270	0.500	0.500	0.500	0.500
2009-10-27	28	2009-11-26	0	0.000	n/a	n/a	n/a	0.500

* The Money Market Term PRA was replaced by the Private Sector Term PRA in March 2009.