



FINANCIAL MARKETS DAILY

November 20, 2009

North American interest rates

20-Nov-09	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.22	0.02	0.20	0.21	0.07	0.15	0.20	0.08	0.12
Six-month	0.27	0.13	0.14	0.26	0.17	0.10	0.34	0.16	0.18
Two-year	1.27	0.70	0.56	1.39	0.81	0.57	1.53	1.02	0.51
Three-year	1.75	1.23	0.53	1.87	1.35	0.51	2.01	1.58	0.43
Five-year	2.58	2.15	0.43	2.69	2.26	0.43	2.77	2.45	0.32
10-year	3.39	3.34	0.05	3.47	3.42	0.05	3.51	3.49	0.02
30-year	3.93	4.28	-0.35	3.99	4.36	-0.37	3.98	4.29	-0.31

Treasury and money markets rates

Foreign exchange rates

20-Nov-09	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
<b>Today</b>	0.94	1.4916	1.666	89.03	13.0497	1.0135	0.9201	6.8257	0.7314	18.52	1144.3
<b>Week ago</b>	0.9472	1.4841	1.6586	90.4	13.1838	1.0178	0.923	6.8255	0.7321	17.24	1103.6
<b>Four Weeks Ago</b>	0.9548	1.5026	1.6622	91.39	12.8939	1.0051	0.9266	6.8275	0.758	17.69	1060.4

Cross currency rates

20-Nov-09	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	0.94	1.4916	0.07663	0.011232	1.666	0.98668	0.9201
<b>CAD</b>	1.0638	1.0	1.5868	0.0815	0.0119	1.7723	1.0496	0.9788
<b>EUR</b>	0.6704	0.6302	1.0	0.0514	0.0075	1.1169	0.6615	0.6169
<b>MXN</b>	13.0497	12.2671	19.4649	1.0	0.1466	21.7408	12.8759	12.0070
<b>JPY</b>	89.03	83.69	132.80	6.82	1.0	148.32	87.84	81.92
<b>GBP</b>	0.6002	0.5642	0.8953	0.0460	0.0067	1.0	0.5922	0.5523
<b>CHF</b>	1.0135	0.9527	1.5117	0.0777	0.0114	1.6885	1.0	0.9325
<b>AUD</b>	1.0868	1.0217	1.6211	0.0833	0.0122	1.8107	1.0724	1.0

Forward exchange rates

20-Nov-09	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	1.0638	1.0638	1.0638	1.0640	1.0654	1.0715	1.0772	1.0763	1.0768
<b>Euro*</b>	1.4916	1.4914	1.4908	1.4898	1.4866	1.4832	1.4835	1.4877	1.4950
<b>Yen</b>	89.03	89.0231	88.9939	88.9503	88.7300	87.4475	85.2550	82.6250	79.9550
<b>UK pound*</b>	1.666	1.6657	1.6651	1.6641	1.6611	1.6515	1.6382	1.6153	1.6320
<b>US\$</b>	0.94	0.9400	0.9400	0.9398	0.9386	0.9332	0.9283	0.9292	0.9287
<b>Euro*</b>	1.5868	1.5866	1.5859	1.5851	1.5838	1.5893	1.5980	1.6011	1.6097
<b>Yen</b>	83.6905	83.68	83.65	83.60	83.29	81.61	79.15	76.77	74.26
<b>UK pound*</b>	1.7723	1.7721	1.7714	1.7706	1.7697	1.7697	1.7647	1.7384	1.7573

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