



FINANCIAL MARKETS DAILY

March 18, 2010

North American interest rates

18-Mar-10	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.24	0.15	0.09	0.20	0.15	0.05	0.17	0.12	0.05
Six-month	0.36	0.24	0.12	0.31	0.21	0.10	0.29	0.20	0.09
Two-year	1.59	0.92	0.67	1.54	0.91	0.63	1.38	0.97	0.41
Three-year	1.89	1.47	0.42	1.85	1.47	0.38	1.69	1.54	0.15
Five-year	2.79	2.37	0.42	2.82	2.39	0.43	2.57	2.50	0.07
10-year	3.48	3.65	-0.17	3.54	3.73	-0.19	3.49	3.82	-0.33
30-year	4.05	4.57	-0.52	4.12	4.71	-0.58	4.08	4.74	-0.67

Treasury and money markets rates

Foreign exchange rates

18-Mar-10	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
<b>Today</b>	0.9897	1.3738	1.5325	90.31	12.4553	1.0541	0.9236	6.826	0.7141	17.48	1120.6
<b>Week ago</b>	0.976	1.3657	1.4978	90.52	12.594	1.0699	0.9155	6.8261	0.7021	17.04	1108.9
<b>Four Weeks Ago</b>	0.9557	1.3607	1.5672	91.25	12.8825	1.0785	0.8995	6.8326	0.7039	15.88	1106.9

Cross currency rates

18-Mar-10	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	0.9903	1.3675	0.080289	0.011073	1.5324	0.948227	0.9231
<b>CAD</b>	1.0098	1.0	1.3809	0.0811	0.0112	1.5474	0.9575	0.9321
<b>EUR</b>	0.7313	0.7242	1.0	0.0587	0.0081	1.1206	0.6934	0.6750
<b>MXN</b>	12.4550	12.3341	17.0322	1.0	0.1379	19.0860	11.8102	11.4972
<b>JPY</b>	90.31	89.43	123.50	7.25	1.0	138.39	85.63	83.37
<b>GBP</b>	0.6526	0.6462	0.8924	0.0524	0.0072	1.0	0.6188	0.6024
<b>CHF</b>	1.0546	1.0444	1.4422	0.0847	0.0117	1.6161	1.0	0.9735
<b>AUD</b>	1.0833	1.0728	1.4814	0.0870	0.0120	1.6601	1.0272	1.0

Forward exchange rates

18-Mar-10	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	1.0096	1.0097	1.0097	1.0102	1.0133	1.0219	1.0271	1.0272	1.0234
<b>Euro*</b>	1.3675	1.3676	1.3675	1.3672	1.3667	1.3700	1.3798	1.3916	1.4074
<b>Yen</b>	90.24	90.2268	90.1950	90.1240	89.8500	88.4110	86.0730	83.2400	80.2750
<b>UK pound*</b>	1.5305	1.5318	1.5310	1.5308	1.5288	1.5269	1.5261	1.5288	1.5349
<b>US\$</b>	0.9905	0.9904	0.9904	0.9900	0.9869	0.9786	0.9736	0.9735	0.9771
<b>Euro*</b>	1.3809	1.3808	1.3808	1.3811	1.3848	1.3999	1.4172	1.4294	1.4403
<b>Yen</b>	89.4336	89.36	89.33	89.22	88.68	86.52	83.80	81.04	78.44
<b>UK pound*</b>	1.5474	1.5466	1.5459	1.5463	1.5491	1.5602	1.5674	1.5703	1.5708

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