



FINANCIAL MARKETS DAILY

March 22, 2010

North American interest rates

22-Mar-10	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.25	0.15	0.10	0.21	0.15	0.06	0.17	0.09	0.08
Six-month	0.38	0.25	0.13	0.33	0.22	0.11	0.30	0.18	0.12
Two-year	1.64	1.00	0.64	1.58	0.96	0.62	1.38	0.90	0.49
Three-year	1.94	1.56	0.38	1.90	1.51	0.39	1.70	1.48	0.22
Five-year	2.82	2.45	0.37	2.84	2.42	0.42	2.58	2.45	0.13
10-year	3.48	3.69	-0.21	3.54	3.71	-0.17	3.51	3.80	-0.29
30-year	4.04	4.58	-0.54	4.09	4.64	-0.54	4.09	4.73	-0.64

Treasury and money markets rates

Foreign exchange rates

22-Mar-10	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.98416	1.3468	1.4985	90.55	12.5662	1.0617	0.9138	6.8253	0.7061	17	1107.9
Week ago	0.98155	1.3676	1.5053	90.71	12.535	1.0579	0.918	6.817	0.7032	17.08	1101.5
Four Weeks Ago	0.96274	1.363	1.5468	91.49	12.7925	1.0749	0.9007	6.8257	0.7007	16.39	1125.5

Cross currency rates

22-Mar-10	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.9842	1.3468	0.079579	0.011044	1.4985	0.941886	0.9138
CAD	1.0161	1.0	1.3685	0.0809	0.0112	1.5226	0.9571	0.9285
EUR	0.7425	0.7307	1.0	0.0591	0.0082	1.1126	0.6994	0.6785
MXN	12.5662	12.3671	16.9242	1.0	0.1388	18.8305	11.8359	11.4830
JPY	90.55	89.12	121.95	7.21	1.0	135.69	85.29	82.74
GBP	0.6673	0.6568	0.8988	0.0531	0.0074	1.0	0.6286	0.6098
CHF	1.0617	1.0449	1.4299	0.0845	0.0117	1.5910	1.0	0.9702
AUD	1.0943	1.0770	1.4738	0.0871	0.0121	1.6399	1.0307	1.0

Forward exchange rates

22-Mar-10	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.0239	1.0238	1.0238	1.0243	1.0273	1.0350	1.0411	1.0401	1.0357
Euro*	1.3468	1.3469	1.3469	1.3466	1.3467	1.3510	1.3615	1.3760	1.3921
Yen	90.17	90.1400	90.1052	90.0280	89.7160	88.1700	85.8100	82.9350	79.9700
UK pound*	1.4977	1.4985	1.4980	1.4975	1.4967	1.4954	1.4947	1.4975	1.5023
US\$	0.9767	0.9767	0.9767	0.9763	0.9734	0.9662	0.9605	0.9614	0.9655
Euro*	1.3685	1.3790	1.3790	1.3793	1.3834	1.3982	1.4174	1.4312	1.4418
Yen	89.1152	88.04	88.01	87.89	87.33	85.19	82.42	79.74	77.21
UK pound*	1.5226	1.5342	1.5337	1.5338	1.5375	1.5477	1.5561	1.5575	1.5559

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