



U.S. interest rates

16-May-12	Today	Week ago	Four weeks ago
Term			
Three-month	0.10	0.10	0.08
Six-month	0.15	0.15	0.14
Two-year	0.28	0.26	0.27
Three-year	0.40	0.37	0.41
Five-year	0.74	0.76	0.86
10-year	1.77	1.84	2.00
30-year	2.92	3.04	3.15
Treasury and money markets rates			

Foreign exchange rates

16-May-12	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.99453	1.2741	1.5917	80.54	13.775	0.9426	0.9954	6.3235	0.7686	27.55	1540.5
Week ago	0.99751	1.2933	1.6133	79.63	13.518	0.9286	1.0039	6.294	0.7835	29.26	1589.3
Four Weeks Ago	1.00878	1.3122	1.6022	81.29	13.183	0.916	1.0358	6.2995	0.8159	31.63	1642.1

Cross currency rates

16-May-12	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.9945	1.2741	0.072598	0.012416	1.5917	1.060895	0.9954
CAD	1.0055	1.0	1.2811	0.0730	0.0125	1.6005	1.0667	1.0009
EUR	0.7849	0.7806	1.0	0.0570	0.0097	1.2493	0.8327	0.7813
MXN	13.7745	13.6992	17.5501	1.0	0.1710	21.9249	14.6133	13.7111
JPY	80.54	80.10	102.62	5.85	1.0	128.20	85.44	80.17
GBP	0.6283	0.6248	0.8005	0.0456	0.0078	1.0	0.6665	0.6254
CHF	0.9426	0.9374	1.2010	0.0684	0.0117	1.5003	1.0	0.9383
AUD	1.0046	0.9991	1.2800	0.0729	0.0125	1.5991	1.0658	1.0

Forward exchange rates

16-May-12	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.0066	1.0073	1.0087	1.0109	1.0155	1.0259	1.0357	1.0442	1.0484
Euro*	1.2735	1.2735	1.2742	1.2760	1.2805	1.2883	1.2939	1.2995	1.3047
Yen	80.20	80.1795	80.1260	79.9975	79.6200	78.6377	77.4400	75.8200	73.9000
UK pound*	1.5996	1.5994	1.5988	1.5980	1.5960	1.5900	1.5837	1.5821	1.5848

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