



**FINANCIAL MARKETS DAILY**

February 9, 2012

**U.S. interest rates**

09-Feb-12	Today	Week ago	Four weeks ago
<b>Term</b>			
Three-month	0.08	0.06	0.02
Six-month	0.11	0.09	0.05
Two-year	0.26	0.23	0.24
Three-year	0.36	0.30	0.36
Five-year	0.83	0.73	0.83
10-year	1.98	1.84	1.91
30-year	3.15	3.01	2.97
Treasury and money markets rates			

**Foreign exchange rates**

09-Feb-12	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
<b>Today</b>	1.00422	1.3258	1.586	77.26	12.738	0.9129	1.0792	6.2975	0.8345	33.96	1733.8
<b>Week ago</b>	1.0008	1.3147	1.5807	76.19	12.806	0.9164	1.0712	6.3015	0.8334	34.33	1760
<b>Four Weeks Ago</b>	0.98213	1.2826	1.5341	76.76	13.539	0.9437	1.0340	6.3135	0.7945	30.22	1650.1

**Cross currency rates**

09-Feb-12	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	1.0042	1.3258	0.078506	0.012943	1.586	1.09541	1.0792
<b>CAD</b>	0.9958	1.0	1.3202	0.0782	0.0129	1.5793	1.0908	1.0747
<b>EUR</b>	0.7543	0.7574	1.0	0.0592	0.0098	1.1963	0.8262	0.8140
<b>MXN</b>	12.7378	12.7915	16.8878	1.0	0.1649	20.2022	13.9531	13.7466
<b>JPY</b>	77.26	77.59	102.43	6.07	1.0	122.53	84.63	83.38
<b>GBP</b>	0.6305	0.6332	0.8359	0.0495	0.0082	1.0	0.6907	0.6805
<b>CHF</b>	0.9129	0.9168	1.2103	0.0717	0.0118	1.4479	1.0	0.9852
<b>AUD</b>	0.9266	0.9305	1.2285	0.0727	0.0120	1.4696	1.0150	1.0

**Forward exchange rates**

09-Feb-12	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	0.9959	0.9966	0.9980	1.0002	1.0047	1.0129	1.0209	1.0257	1.0284
<b>Euro*</b>	1.3256	1.3257	1.3261	1.3266	1.3283	1.3298	1.3293	1.3257	1.3246
<b>Yen</b>	77.04	77.0192	76.9730	76.8845	76.6131	75.8440	74.7350	73.1770	71.2650
<b>UK pound*</b>	1.5814	1.5811	1.5803	1.5789	1.5760	1.5697	1.5629	1.5593	1.5580

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