



FINANCIAL MARKETS DAILY

March 15, 2010

North American interest rates									
15-Mar-10	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.19	0.15	0.04	0.19	0.16	0.04	0.17	0.10	0.07
Six-month	0.31	0.22	0.09	0.33	0.20	0.13	0.29	0.18	0.12
Two-year	1.58	0.96	0.62	1.52	0.90	0.62	1.38	0.82	0.55
Three-year	1.89	1.51	0.38	1.83	1.41	0.42	1.65	1.38	0.27
Five-year	2.84	2.42	0.42	2.77	2.35	0.42	2.52	2.33	0.19
10-year	3.54	3.71	-0.17	3.47	3.69	-0.22	3.46	3.70	-0.24
30-year	4.09	4.64	-0.54	4.07	4.65	-0.59	4.07	4.67	-0.60

Treasury and money markets rates

Foreign exchange rates											
15-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>	0.9821	1.3778	1.5182	90.85	12.5384	1.0575	0.9157	6.8257	0.7031	17.07	1102
<b>Week ago</b>	0.9717	1.3619	1.5135	90.39	12.655	1.0743	0.9072	6.8265	0.6966	17.35	1136.3
<b>Four Weeks Ago</b>	0.9515	1.3615	1.5683	90.03	12.9518	1.077	0.8879	6.8334	0.6973	15.56	1093.5

Cross currency rates								
15-Mar-10	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	0.983	1.3702	0.079777	0.011024	1.5177	0.945269	0.918
<b>CAD</b>	1.0173	1.0	1.3939	0.0812	0.0112	1.5440	0.9616	0.9339
<b>EUR</b>	0.7298	0.7174	1.0	0.0582	0.0080	1.1076	0.6899	0.6700
<b>MXN</b>	12.5350	12.3218	17.1755	1.0	0.1382	19.0244	11.8489	11.5071
<b>JPY</b>	90.71	89.17	124.29	7.24	1.0	137.67	85.75	83.27
<b>GBP</b>	0.6589	0.6477	0.9028	0.0526	0.0073	1.0	0.6228	0.6049
<b>CHF</b>	1.0579	1.0399	1.4495	0.0844	0.0117	1.6056	1.0	0.9712
<b>AUD</b>	1.0893	1.0708	1.4926	0.0869	0.0120	1.6533	1.0297	1.0

Forward exchange rates									
15-Mar-10	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	1.0197	1.0197	1.0197	1.0202	1.0230	1.0310	1.0365	1.0366	1.0382
<b>Euro*</b>	1.3702	1.3702	1.3702	1.3698	1.3692	1.3723	1.3826	1.3964	1.4087
<b>Yen</b>	90.71	90.7012	90.6699	90.5905	90.2914	88.7900	86.2900	83.3710	80.3050
<b>UK pound*</b>	1.5055	1.5175	1.5169	1.5161	1.5149	1.5104	1.5133	1.5161	1.5214
<b>US\$</b>	0.9807	0.9807	0.9807	0.9802	0.9775	0.9700	0.9648	0.9647	0.9632
<b>Euro*</b>	1.3939	1.3971	1.3972	1.3975	1.4007	1.4147	1.4330	1.4474	1.4625
<b>Yen</b>	89.1674	88.95	88.92	88.80	88.26	86.12	83.25	80.43	77.35
<b>UK pound*</b>	1.544	1.5473	1.5468	1.5467	1.5498	1.5571	1.5684	1.5715	1.5796

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