



FINANCIAL MARKETS DAILY

July 4, 2008

North American interest rates									
04-Jul-08	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	2.44	1.81	0.64	2.52	1.67	0.86	2.53	1.83	0.71
Six-month	2.89	2.05	0.85	2.95	2.08	0.87	2.62	1.97	0.65
Two-year	3.18	2.55	0.63	3.14	2.62	0.52	2.93	2.51	0.42
Three-year	3.34	2.62	0.72	3.28	2.74	0.55	3.06	2.61	0.46
Five-year	3.42	3.29	0.13	3.38	3.36	0.02	3.25	3.31	-0.06
10-year	3.72	3.99	-0.27	3.69	4.01	-0.33	3.66	4.00	-0.34
30-year	4.06	4.54	-0.48	4.06	4.59	-0.52	4.13	4.68	-0.56

Treasury and money markets rates

Foreign exchange rates											
04-Jul-08	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	HKD/US	US/NZD	Silver	Gold
Today	0.9838	1.5692	1.9823	106.68	10.3500	1.0252	0.9638	7.7985	0.7594	18.0250	932.2
Week ago	0.9933	1.5746	1.9876	106.22	10.3095	1.0205	0.9604	7.8017	0.7587	17.4100	919.4
Four weeks ago	0.9799	1.5666	1.9605	105.94	10.3000	1.0331	0.9613	7.8087	0.7665	17.2450	886.2

Cross currency rates								
04-Jul-08	USD	CAD	EURO	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.9838	1.5692	0.0966	0.0094	1.9823	0.9754	0.9638
CAD	1.0165	1.0	1.5950	0.0982	0.0095	2.0149	0.9915	0.9796
EURO	0.6373	0.6270	1.0	0.0616	0.0060	1.2632	0.6216	0.6142
MXN	10.3500	10.1825	16.2412	1.0	0.0970	20.5163	10.0956	9.9748
JPY	106.68	104.95	167.40	10.31	1.0	211.47	104.06	102.81
GBP	0.5045	0.4963	0.7916	0.0487	0.0047	1.0	0.4921	0.4862
CHF	1.0252	1.0086	1.6087	0.0991	0.0096	2.0322	1.0	0.9880
Gold	932.20	947.53	594.06	9648.27	99447.1	470.27	955.69	967.26

Forward exchange rates									
04-Jul-08	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.0165	1.0170	1.0177	1.0184	1.0198	1.0195	1.0154	1.0102	1.0035
Euro*	1.5692	1.5668	1.5619	1.5550	1.5423	1.5272	1.5245	1.5269	1.5303
Yen	106.69	106.51	106.15	105.56	104.41	101.61	98.48	95.34	92.34
UK pound*	1.9823	1.9778	1.9688	1.9558	1.9320	2.0687	NA	NA	NA
US\$	0.9838	0.9833	0.9827	0.9819	0.9806	0.9808	0.9849	0.9900	0.9966
Euro*	1.5950	1.5934	1.5895	1.5836	1.5728	1.5570	1.5479	1.5424	1.5356
Yen	104.96	104.73	104.31	103.65	102.38	99.66	96.99	94.38	92.02
UK pound*	2.0149	2.0113	2.0036	1.9918	1.9702	2.1091	NA	NA	NA

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