



FINANCIAL MARKETS DAILY

September 10, 2010

North American interest rates

10-Sep-10	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.90	0.14	0.76	0.73	0.14	0.59	0.67	0.16	0.52
Six-month	1.05	0.19	0.86	0.92	0.19	0.73	0.94	0.19	0.76
Two-year	1.47	0.56	0.91	1.29	0.50	0.79	1.36	0.55	0.81
Three-year	1.71	0.87	0.84	1.57	0.75	0.83	1.72	0.82	0.90
Five-year	2.23	1.55	0.68	2.11	1.42	0.69	2.18	1.49	0.69
10-year	2.97	2.75	0.22	2.87	2.63	0.24	3.01	2.75	0.26
30-year	3.55	3.84	-0.29	3.52	3.72	-0.20	3.64	3.96	-0.33

Treasury and money markets rates

Foreign exchange rates

10-Sep-10	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
<b>Today</b>	0.96693	1.2697	1.5429	83.82	13.0035	1.0147	0.9229	6.7855	0.7246	20	1248.8
<b>Week ago</b>	0.94931	1.2824	1.5394	84.28	13.0355	1.0128	0.9111	6.8047	0.7147	20	1248.8
<b>Four Weeks Ago</b>	0.95932	1.2752	1.5598	85.93	12.7347	1.0502	0.8959	6.7905	0.709	18	1248.8

Cross currency rates

10-Sep-10	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	0.9669	1.2697	0.076902	0.01193	1.5429	0.985513	0.9229
<b>CAD</b>	1.0342	1.0	1.3131	0.0795	0.0123	1.5957	1.0192	0.9545
<b>EUR</b>	0.7876	0.7615	1.0	0.0606	0.0094	1.2152	0.7762	0.7269
<b>MXN</b>	13.0035	12.5735	16.5105	1.0	0.1551	20.0631	12.8151	12.0009
<b>JPY</b>	83.82	81.05	106.43	6.45	1.0	129.33	82.61	77.36
<b>GBP</b>	0.6481	0.6267	0.8229	0.0498	0.0077	1.0	0.6387	0.5982
<b>CHF</b>	1.0147	0.9811	1.2884	0.0780	0.0121	1.5656	1.0	0.9365
<b>AUD</b>	1.0835	1.0477	1.3758	0.0833	0.0129	1.6718	1.0678	1.0

Forward exchange rates

10-Sep-10	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	1.0342	1.0348	1.0363	1.0388	1.0437	1.0529	1.0605	1.0657	1.0689
<b>Euro*</b>	1.2697	1.2694	1.2692	1.2688	1.2680	1.2688	1.2719	1.2780	1.2887
<b>Yen</b>	83.82	83.8067	83.7440	83.6250	83.3270	82.3275	80.7660	78.8850	76.6950
<b>UK pound*</b>	1.5429	1.5425	1.5419	1.5410	1.5394	1.5369	1.5334	1.5339	1.5353
<b>US\$</b>	0.9669	0.9664	0.9650	0.9626	0.9581	0.9498	0.9430	0.9383	0.9355
<b>Euro*</b>	1.3131	1.3135	1.3152	1.3180	1.3234	1.3359	1.3488	1.3620	1.3775
<b>Yen</b>	81.0482	80.99	80.81	80.50	79.84	78.19	76.16	74.02	71.75
<b>UK pound*</b>	1.5957	1.5961	1.5978	1.6008	1.6067	1.6182	1.6261	1.6347	1.6412

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