



FINANCIAL MARKETS WEEKLY

September 3, 2010

KEY INTEREST RATES

	Canada		United States		EMU		Japan	United Kingdom
	Prime	Bank rate	Prime	Fed Funds	Deposit	Repo rate	Discount	Base rate
09/03/10	2.75	1.00	3.25	0.25	0.25	1.00	0.30	0.50
08/27/10	2.75	1.00	3.25	0.25	0.25	1.00	0.30	0.50
08/06/10	2.75	1.00	3.25	0.25	0.25	1.00	0.30	0.50

MONEY MARKET RATES

	Banker Acceptances			Commercial Paper			Certificates of Deposit		
	One-month	Three-month	Six-month	One-month	Two-month	Three-month	One-month	Three-month	Six-month
United States									
03-Sep-10	0.14	0.22	0.49	0.23	0.25	0.29	0.24	0.33	0.55
27-Aug-10	0.15	0.25	0.33	0.22	0.24	0.28	0.25	0.33	0.52
Canada									
03-Sep-10	1.03	1.05	1.20	1.24	1.31	1.23	1.02	1.12	1.78
27-Aug-10	0.89	0.99	1.15	1.05	1.07	1.17	0.70	0.33	0.52
Spread									
03-Sep-10	0.89	0.83	0.71	1.01	1.06	0.94	0.78	0.79	1.23
27-Aug-10	0.74	0.74	0.82	0.83	0.83	0.89	0.45	0.00	0.00

GOVERNMENT YIELD CURVES

(Bond-equivalent yields/365-day basis)

	One-month	Three-month	Six-month	Two-year	Three-year	Five-year	Ten-year	Long-term	Spread *
	United States								
03-Sep-10	0.14	0.14	0.19	0.53	0.19	1.49	2.72	3.81	367bps
27-Aug-10	0.18	0.15	0.20	0.56	0.21	1.50	2.65	3.70	355bps
06-Aug-10	0.17	0.15	0.18	0.57	0.23	1.62	2.95	4.08	393bps
Canada									
03-Sep-10	0.62	0.71	0.91	1.37	1.64	2.21	2.95	3.58	287bps
27-Aug-10	0.55	0.69	0.68	1.22	1.60	2.05	2.87	3.49	280bps
06-Aug-10	0.50	0.71	0.71	1.44	1.76	2.36	3.17	3.72	301bps
Spread: Canada minus U.S.									
03-Sep-10	48	58	73	84	145	71	24	-23	
27-Aug-10	37	54	48	66	138	55	22	-20	
06-Aug-10	34	56	53	87	153	74	22	-36	

*Long bond minus 3 month T-bill

FOREIGN EXCHANGE

(per US\$)	CDN\$	GBP*	YEN	EURO*	SF	MXN	AUS*	GOLD	SILVER	OIL	
03-Sep-10	1.043	1.544	84.570	1.288	1.018	12.933	0.916	1240.250	19.570	75.02**	
27-Aug-10	1.051	1.552	85.190	1.288	1.028	13.004	0.899	1236.200	19.050	79.36	
06-Aug-10	1.017	1.589	85.800	1.319	1.046	12.561	0.915	1194.100	18.290	82.01	
Week Range	High	1.067	1.558	85.9	1.289	13.26	0.918	0.00	0.000	75.58	
N.A. Trading	Low	1.040	1.533	83.7	1.263	12.90	0.886	0.00	0.000	71.53	
% change											
Weekly		-0.77	-0.54	-0.73	-0.02	-0.93	-0.55	1.86	0.33	2.73	-5.47
Monthly		2.59	-2.87	-1.43	-2.35	-2.65	2.96	0.02	3.86	7.00	-8.52

*Inverted **closing price, previous day

INTERNATIONAL BOND YIELDS							LIBOR			
	Two-year	Three-year	Five-year	Seven-year	Ten-year	Thirty-year		Three-month	Six-month	Twelve-month
Japan	0.14	0.16	0.32	0.63	1.14	1.99	03-Sep-10	0.29	0.49	0.83
U.K.	0.70	0.96	1.74	3.31	3.01	4.03	27-Aug-10	0.30	0.50	0.86
Germany	0.65	0.87	1.34	1.88	2.35	2.96	06-Aug-10	0.42	0.64	1.00
France	0.71	0.92	1.65	2.07	2.63	3.28				
Italy	1.70	2.20	2.55	3.12	3.76	4.69				

FORWARDS

C\$/US\$ forward	Spot	One-year	Two-year	Three-year	Four-year	Five-year
03-Sep-10	1.0428-38	83.22/86.61	146/171	226/251	270/300	337.4/367.4
27-Aug-10	1.0575-85	72.39/75.83	145.67/155.41	202.7/222.7	227/257	288.9/318.9

INTERNATIONAL EURO-DEPOSIT RATES

		Overnight	One-month	Three-month	Six-month	12-month	12-month minus one-month	Three-month minus U.S. three-month
U.S.	03-Sep-10	0.24	0.20	0.29	0.79	1.06	86	0
	06-Aug-10	0.17	0.22	0.41	0.87	1.08	86	12
Canada	03-Sep-10	0.60	0.92	1.02	1.28	1.93	101	73
	06-Aug-10	0.65	0.91	1.18	1.45	1.86	95	89
Euro	03-Sep-10		0.43	0.82	1.01	1.23	80	53
	27-Aug-10		0.54	0.76	1.03	1.22	68	47
U.K.	03-Sep-10		0.58	0.73	0.99	1.21	63	44
	27-Aug-10		0.54	0.64	0.79	1.19	65	35
Japan	03-Sep-10		0.09	0.29	0.24	0.65	56	0
	27-Aug-10		0.15	0.18	0.26	0.59	44	-11
Switzerland	03-Sep-10		0.09	0.31	0.54	0.76	67	2
	27-Aug-10		0.01	0.34	0.38	0.52	51	5
Australia	03-Sep-10		4.63	4.92	5.21	5.55	92	463
	27-Aug-10		4.67	4.65	4.95	5.50	83	436

STOCK MARKETS

		S&P/TSX	DJ30	NASDAQ	S&P500	London FTSE100	Tokyo Nikkei	Frankfurt	Sydney
Close	02-Sep-10	12111	10320	2200	1090	5371	9063	6084	4533
Past week	27-Aug-10	11880	10151	2154	1065	5202	8991	5951	4370
Month ago	06-Aug-10	11800	10654	2288	1122	5332	9642	6260	4566
Year ago	03-Sep-09	11017	9441	2019	1016	4852	10187	5384	4436
% change									
Past week	27-Aug-10	1.95	1.67	2.15	2.40	3.26	0.80	2.23	3.72
Month ago	06-Aug-10	2.64	-3.13	-3.87	-2.81	0.72	-6.01	-2.81	-0.73
Year ago	03-Sep-09	9.93	9.31	8.98	7.25	10.70	-11.04	12.99	2.19

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