



FINANCIAL MARKETS DAILY

October 10, 2008

North American interest rates									
10-Oct-08	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.90	0.40	0.50	1.25	0.50	0.75	2.38	1.45	0.93
Six-month	1.60	0.87	0.73	2.10	1.10	1.00	2.66	1.81	0.85
Two-year	2.24	1.66	0.58	2.51	1.59	0.92	2.78	2.22	0.56
Three-year	2.47	1.91	0.56	2.68	1.89	0.79	2.90	2.48	0.42
Five-year	2.97	2.84	0.14	2.94	2.63	0.31	3.09	2.95	0.14
10-year	3.81	3.90	-0.09	3.59	3.60	-0.01	3.60	3.72	-0.12
30-year	4.23	4.15	0.08	4.09	4.08	0.01	4.06	4.32	-0.26

Treasury and money markets rates

Foreign exchange rates											
10-Oct-08	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	HKD/US	US/NZD	Silver	Gold
Today	0.8493	1.3580	1.7122	99.7550	13.2550	1.1189	0.6652	7.7580	0.5985	11.5	893.3
Week ago	0.9236	1.3771	1.7718	105.3200	11.2350	1.1293	0.7741	7.7698	0.6609	11.1	836.8
Four weeks ago	0.9433	1.4229	1.7948	107.9450	10.5875	1.1305	0.8237	7.7840	0.6681	10.9	764.5

Cross currency rates									
10-Oct-08	USD	CAD	EURO	MXN	JPY	GBP	CHF	AUD	
USD	1.0	0.8493	1.3580	0.0754	0.0100	1.7122	0.8937	0.6652	
CAD	1.1774	1.0	1.5989	0.0888	0.0118	2.0159	1.0523	0.7832	
EURO	0.7364	0.6254	1.0	0.0556	0.0074	1.2608	0.6581	0.4898	
MXN	13.2550	11.2579	18.0003	1.0	0.1329	22.6952	11.8465	8.8172	
JPY	99.76	84.72	135.47	7.53	1.0	170.80	89.15	66.36	
GBP	0.5840	0.4960	0.7931	0.0441	0.0059	1.0	0.5220	0.3885	
CHF	1.1189	0.9503	1.5195	0.0844	0.0112	1.9158	1.0	0.7443	
Gold	893.30	1051.77	657.81	11840.69	89111.14	521.73	999.51	1342.90	

Forward exchange rates									
10-Oct-08	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.1774	1.1764	1.1736	1.1715	1.1707	1.1647	1.1605	1.1543	1.1542
Euro*	1.3580	1.3599	1.3615	1.3610	1.3596	1.3530	1.3530	1.3589	1.3586
Yen	99.76	99.33	98.59	97.95	96.98	94.39	92.00	88.74	85.80
UK pound*	1.7122	1.7120	1.7121	1.7053	1.6951	1.7421	NA	NA	NA
US\$	0.8493	0.8501	0.8521	0.8536	0.8542	0.8586	0.8617	0.8663	0.8664
Euro*	1.5989	1.5997	1.5979	1.5945	1.5916	1.5758	1.5702	1.5686	1.5681
Yen	84.72	84.44	84.01	83.60	82.83	81.04	79.27	76.87	74.33
UK pound*	2.0159	2.0139	2.0094	1.9978	1.9845	2.0289	NA	NA	NA

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