

Aujourd'hui/Today
(t+3)
Règlement/Settlement

15-janv-08
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18-janv-08

Treasuries

Issuer	Cpn	Maturity		Price	Yield
				Offer	Offer
US TREASURY N/B	4.000%	30-Sep-09	2YR	102.52	2.47%
US TREASURY N/B	4.500%	15-May-10	3YR	104.75	2.38%
US TREASURY N/B	4.250%	30-Sep-12	5YR	105.67	2.95%
US TREASURY N/B	4.750%	15-Aug-17	10YR	108.39	3.70%
US TREASURY N/B	5.000%	15-May-37	30YR	111.68	4.30%

TIPS

TSY INFL IX N/B	2.000%	15-Apr-12	5YR	105.24	0.74%
TSY INFL IX N/B	2.625%	15-Jul-17	10YR	110.79	1.41%
TSY INFL IX N/B	2.375%	15-Jan-27	20YR	109.63	1.78%

Provincials USD\$\$

Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
ONTARIO (PROVINCE OF)	5.500%	1-Oct-08	AA	101.69	3.05%	52	2YR
BRITISH COLUMBIA PROV OF	5.375%	29-Oct-08	AAA	101.85	2.96%	43	2YR
CANADIAN GOVERNMENT	5.250%	5-Nov-08	AAA	101.78	2.96%	44	2YR
QUEBEC PROVINCE	5.750%	15-Feb-09	A+	102.78	3.10%	57	2YR
QUEBEC PROVINCE	5.000%	17-Jul-09	A+	102.63	3.19%	66	2YR
ONTARIO (PROVINCE OF)	3.625%	21-Oct-09	AA	100.97	3.05%	52	2YR
CANADA MTGE & HOUSING	3.875%	1-Apr-10	AAA	101.86	3.00%	53	3YR
MANITOBA (PROVINCE OF)	4.450%	12-Apr-10	AA	103.11	3.00%	53	3YR
CANADA MTGE & HOUSING	4.800%	1-Oct-10	AAA	104.66	2.99%	53	3YR
QUEBEC PROVINCE	6.125%	22-Jan-11	A+	108.34	3.20%	73	3YR
HYDRO-QUEBEC	6.300%	11-May-11	A+	109.74	3.18%	71	3YR
ONTARIO (PROVINCE OF)	5.125%	17-Jul-12	AA	107.12	3.41%	41	5YR
NOVA SCOTIA PROVINCE	5.750%	27-Feb-12	A+	109.01	3.38%	39	5YR
ONTARIO (PROVINCE OF)	4.375%	15-Feb-13	AA	104.08	3.49%	50	5YR
BRITISH COLUMBIA PROV OF	4.300%	30-May-13	AAA	104.36	3.40%	41	5YR
QUEBEC PROVINCE	4.875%	5-May-14	A+	105.97	3.80%	81	5YR
ONTARIO (PROVINCE OF)	4.500%	3-Feb-15	AA	103.94	3.86%	13	10YR
QUEBEC PROVINCE	4.600%	26-May-15	A+	104.28	3.92%	20	10YR
ONTARIO (PROVINCE OF)	4.750%	19-Jan-16	AA	105.13	4.00%	27	10YR
QUEBEC PROVINCE	5.000%	1-Mar-16	A+	106.36	4.07%	35	10YR
ONTARIO (PROVINCE OF)	5.450%	27-Apr-16	AA	109.85	4.04%	31	10YR
MANITOBA (PROVINCE OF)	4.900%	6-Dec-16	AA	105.99	4.09%	36	10YR
NOVA SCOTIA PROVINCE	5.125%	26-Jan-17	A+	107.28	4.15%	43	10YR

ANNUAL PAY BONDS

BRITISH COLUMBIA PROV OF	5.000%	25-Jun-09	AAA	102.75	3.03%	3	5YR
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Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
FEDERAL HOME LOAN BANK	4.500%	9-Oct-09	AAA	102.62	2.93%	40	2YR
FEDERAL HOME LOAN BANK	4.375%	22-Oct-10	AAA	103.59	3.01%	54	3YR
FEDERAL HOME LOAN BANK	4.625%	10-Oct-12	AAA	105.34	3.39%	40	5YR
FEDERAL HOME LOAN BANK	5.000%	17-Nov-17	AAA	106.71	4.16%	44	10YR

CORPORATES USD\$\$ S/A PAY

Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
CITIGROUP INC	3.500%	1-Feb-08	AA-	100.03	2.57%	-57	6mths
GENERAL ELEC CAP CORP	4.125%	4-Mar-08	AAA	100.19	2.57%	-57	6mths
AMER EXPRESS CREDIT CO	3.000%	16-May-08	A+	99.97	3.07%	-7	6mths
WAL-MART STORES	3.375%	1-Oct-08	AA	100.12	3.20%	67	2YR
CREDIT SUISSE USA INC	3.875%	15-Jan-09	AA-	100.36	3.50%	97	2YR
ROYAL BANK OF CANADA	3.875%	4-May-09	AA-	100.75	3.27%	75	2YR
GENERAL ELEC CAP CORP	4.625%	15-Sep-09	AAA	102.15	3.28%	75	2YR
IBM CORP	4.250%	15-Sep-09	A+	101.64	3.22%	70	2YR
WAL-MART STORES	4.000%	15-Jan-10	AA	101.73	3.10%	63	3YR
ROYAL BK CANADA	4.125%	26-Jan-10	AA-	101.93	3.13%	67	3YR
E.I. DU PONT DE NEMOURS	4.125%	30-Apr-10	A	101.60	3.39%	93	3YR
MORGAN STANLEY	4.250%	15-May-10	AA- /*-	100.47	4.04%	157	3YR
WAL-MART STORES	4.125%	1-Jul-10	AA	101.84	3.34%	87	3YR
WAL-MART STORES	4.125%	15-Feb-11	AA	101.27	3.68%	122	3YR
CISCO SYSTEMS INC	5.250%	22-Feb-11	A+	103.89	3.90%	144	3YR
ROYAL BK CANADA	5.650%	20-Jul-11	AA-	106.55	3.64%	65	5YR
GENERAL ELEC CAP CORP	4.375%	21-Nov-11	AAA	102.01	3.81%	82	5YR
IBM CORP	4.750%	29-Nov-12	A+	103.57	3.94%	94	5YR
WAL-MART STORES	4.550%	1-May-13	AA	102.21	4.08%	109	5YR
JPMORGAN CHASE & CO	4.875%	15-Mar-14	A+	101.94	4.51%	152	5YR
MORGAN STANLEY	4.750%	1-Apr-14	A+ /*-	96.24	5.47%	175	10YR
CITIGROUP INC	5.300%	7-Jan-16	AA-	101.34	5.09%	137	10YR
CISCO SYSTEMS INC	5.500%	22-Feb-16	A+	104.07	4.88%	116	10YR
GENERAL ELEC CAP CORP	6.750%	15-Mar-32	AAA	112.67	5.77%	147	30YR

ANNUAL PAY BONDS

ROYAL BANK OF CANADA	4.750%	28-Oct-10	AA-	103.68	3.35%	36	5YR
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Euro \$\$ bonds

Issuer	Cpn	Maturity	S&P Rating	Price	Yield
				Offer	Offer
FRENCH TREASURY NOTE	3.000%	12-Jul-08	AAA	99.61	3.77%
FRENCH TREASURY NOTE	3.500%	12-Jan-09	AAA	99.80	3.71%
FRENCH TREASURY NOTE	3.000%	12-Jan-10	AAA	98.80	3.64%

Real returns

FRANCE (GOVT OF)	3.000%	25-Jul-09	AAA	102.30	1.45%
FRANCE (GOVT OF)	1.600%	25-Jul-11	AAA	100.16	1.55%
FRANCE (GOVT OF)	2.250%	25-Jul-20	AAA	103.64	1.92%

Corporates

GENERAL ELEC CAP CORP	3.750%	9-Apr-08	AAA	99.97	3.80%
ROYAL BK CANADA LONDON	3.000%	15-Jul-08	AA-	99.29	4.41%
GE CAPITAL EURO FUNDING	3.750%	22-Jul-09	AAA	99.27	4.24%
ONTARIO (PROVINCE OF)	3.500%	12-Mar-10	AA	99.00	3.99%
GOVERNMENT OF QUEBEC	4.250%	27-Feb-13	A+	100.73	4.09%
GE CAPITAL EURO FUNDING	4.625%	4-Jul-14	AAA	100.58	4.51%
QUEBEC PROVINCE	3.625%	10-Feb-15	A+	96.13	4.27%

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N.B.: ISSUE BASED ON AVAILABILITY: PRICE TO I.A.: PRICE SUBJECT