

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

22-janv-08
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25-janv-08

Treasuries

Issuer	Cpn	Maturity		Price	Yield
				Offer	Offer
US TREASURY N/B	3.250%	31-Dec-09	2YR	102.37	1.99%
US TREASURY N/B	4.375%	15-Dec-10	3YR	106.70	1.98%
US TREASURY N/B	3.625%	31-Dec-12	5YR	104.68	2.61%
US TREASURY N/B	4.250%	15-Nov-17	10YR	106.12	3.51%
US TREASURY N/B	5.000%	15-May-37	30YR	112.89	4.23%

TIPS

TSY INFL IX N/B	2.000%	15-Apr-12	5YR	105.95	0.57%
TSY INFL IX N/B	2.625%	15-Jul-17	10YR	112.10	1.27%
TSY INFL IX N/B	2.375%	15-Jan-27	20YR	110.63	1.72%

Provincials USD\$\$

Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
ONTARIO (PROVINCE OF)	5.500%	1-Oct-08	AA	101.98	2.56%	52	2YR
BRITISH COLUMBIA PROV OF	5.375%	29-Oct-08	AAA	101.93	2.79%	75	2YR
CANADIAN GOVERNMENT	5.250%	5-Nov-08	AAA	102.23	2.34%	29	2YR
QUEBEC PROVINCE	5.750%	15-Feb-09	A+	103.30	2.56%	51	2YR
QUEBEC PROVINCE	5.000%	17-Jul-09	A+	103.63	2.48%	44	2YR
ONTARIO (PROVINCE OF)	3.625%	21-Oct-09	AA	102.10	2.39%	34	2YR
CANADA MTGE & HOUSING	3.875%	1-Apr-10	AAA	103.29	2.32%	27	3YR
MANITOBA (PROVINCE OF)	4.450%	12-Apr-10	AA	104.29	2.45%	40	3YR
CANADA MTGE & HOUSING	4.800%	1-Oct-10	AAA	106.26	2.38%	33	3YR
QUEBEC PROVINCE	6.125%	22-Jan-11	A+	109.90	2.66%	61	3YR
HYDRO-QUEBEC	6.300%	11-May-11	A+	111.22	2.71%	67	3YR
ONTARIO (PROVINCE OF)	5.125%	17-Jul-12	AA	108.80	3.01%	36	5YR
NOVA SCOTIA PROVINCE	5.750%	27-Feb-12	A+	110.35	3.04%	39	5YR
ONTARIO (PROVINCE OF)	4.375%	15-Feb-13	AA	105.83	3.12%	47	5YR
BRITISH COLUMBIA PROV OF	4.300%	30-May-13	AAA	106.15	3.04%	39	5YR
QUEBEC PROVINCE	4.875%	5-May-14	A+	107.85	3.47%	82	5YR
ONTARIO (PROVINCE OF)	4.500%	3-Feb-15	AA	105.77	3.56%	3	10YR
QUEBEC PROVINCE	4.600%	26-May-15	A+	105.77	3.69%	16	10YR
ONTARIO (PROVINCE OF)	4.750%	19-Jan-16	AA	106.30	3.83%	30	10YR
QUEBEC PROVINCE	5.000%	1-Mar-16	A+	107.64	3.89%	36	10YR
ONTARIO (PROVINCE OF)	5.450%	27-Apr-16	AA	111.26	3.84%	31	10YR
MANITOBA (PROVINCE OF)	4.900%	6-Dec-16	AA	107.22	3.93%	40	10YR
NOVA SCOTIA PROVINCE	5.125%	26-Jan-17	A+	108.43	4.00%	47	10YR

ANNUAL PAY BONDS

BRITISH COLUMBIA PROV OF	5.000%	25-Jun-09	AAA	103.37	2.56%	-9	5YR
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U.S. AGENCIES

Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
FEDERAL HOME LOAN BANK	4.500%	9-Oct-09	AAA	103.38	2.46%	42	2YR
FEDERAL HOME LOAN BANK	4.375%	22-Oct-10	AAA	104.71	2.58%	54	2YR
FEDERAL HOME LOAN BANK	4.625%	10-Oct-12	AAA	106.66	3.09%	44	3YR
FEDERAL HOME LOAN BANK	5.000%	17-Nov-17	AAA	107.84	4.02%	49	10YR

CORPORATES USD\$\$ S/A PAY

Issuer	Cpn	Maturity	S&P Rating	Price	Yield	Spread	Benchmark
				Offer	Offer		
WAL-MART STORES	3.375%	1-Oct-08	AA	100.45	2.70%	66	2YR
CREDIT SUISSE USA INC	3.875%	15-Jan-09	AA-	100.87	2.96%	91	2YR
ROYAL BANK OF CANADA	3.875%	4-May-09	AA-	101.42	2.74%	69	2YR
GENERAL ELEC CAP CORP	4.625%	15-Sep-09	AAA	102.80	2.86%	82	2YR
IBM CORP	4.250%	15-Sep-09	A+	102.40	2.74%	70	2YR
WAL-MART STORES	4.000%	15-Jan-10	AA	102.36	2.76%	71	3YR
ROYAL BK CANADA	4.125%	26-Jan-10	AA-	102.71	2.72%	67	3YR
E.I. DU PONT DE NEMOURS	4.125%	30-Apr-10	A	102.61	2.92%	87	3YR
MORGAN STANLEY	4.250%	15-May-10	AA- /*-	101.59	3.52%	148	3YR
WAL-MART STORES	4.125%	1-Jul-10	AA	102.95	2.86%	81	3YR
WAL-MART STORES	4.125%	15-Feb-11	AA	101.91	3.46%	141	3YR
CISCO SYSTEMS INC	5.250%	22-Feb-11	A+	104.84	3.57%	152	3YR
ROYAL BK CANADA	5.650%	20-Jul-11	AA-	107.57	3.33%	68	5YR
GENERAL ELEC CAP CORP	4.375%	21-Nov-11	AAA	103.01	3.53%	88	5YR
IBM CORP	4.750%	29-Nov-12	A+	105.18	3.57%	92	5YR
WAL-MART STORES	4.550%	1-May-13	AA	103.50	3.81%	116	5YR
JP MORGAN CHASE & CO	4.875%	15-Mar-14	A+	102.92	4.33%	168	5YR
MORGAN STANLEY	4.750%	1-Apr-14	A+ /*-	96.50	5.42%	189	10YR
CITIGROUP INC	5.300%	7-Jan-16	AA-	101.86	5.01%	148	10YR
CISCO SYSTEMS INC	5.500%	22-Feb-16	A+	105.22	4.72%	119	10YR
GENERAL ELEC CAP CORP	6.750%	15-Mar-32	AAA	112.91	5.75%	151	30YR

ANNUAL PAY BONDS

ROYAL BANK OF CANADA	4.750%	28-Oct-10	AA-	104.77	2.94%	89	2YR
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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	99.65	3.71%
FRENCH TREASURY NOTE	3.500%	12-Jan-09	AAA	100.04	3.45%
FRENCH TREASURY NOTE	3.000%	12-Jan-10	AAA	99.46	3.29%

Real returns

FRANCE (GOVT OF)	3.000%	25-Jul-09	AAA	102.71	1.16%
FRANCE (GOVT OF)	1.600%	25-Jul-11	AAA	100.96	1.32%
FRANCE (GOVT OF)	2.250%	25-Jul-20	AAA	103.63	1.92%

Corporates

GENERAL ELEC CAP CORP	3.750%	9-Apr-08	AAA	100.02	3.57%
ROYAL BK CANADA LONDON	3.000%	15-Jul-08	AA-	99.43	4.17%
GE CAPITAL EURO FUNDING	3.750%	22-Jul-09	AAA	99.78	3.89%
ONTARIO (PROVINCE OF)	3.500%	12-Mar-10	AA	99.69	3.65%
GOVERNMENT OF QUEBEC	4.250%	27-Feb-13	A+	101.66	3.88%
GE CAPITAL EURO FUNDING	4.625%	4-Jul-14	AAA	101.20	4.40%
QUEBEC PROVINCE	3.625%	10-Feb-15	A+	97.02	4.12%

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