



CAD\$ FOREIGN EXCHANGE CROSSES			CANADA BENCHMARKS					
CROSS	SPOT	CHANGE	TERM	COUPON	MATURITY	PRICE	YIELD	\$ CHANGE
USD/CAD	1.365	-0.0001	2 Year	4.50	1-Feb-26	100.187	4.38	-0.11
CAD/USD	0.732	0.0000	5 Year	4.00	1-Mar-29	101.05	3.76	-0.16
EUR/CAD	1.470	-0.0002	10 Year	3.00	1-Jun-34	94.342	3.68	-0.37
GBP/CAD	1.709	-0.0003	30 Year	1.75	1-Dec-53	67.479	3.53	-0.43
CAD/JPY	114.132	-0.0190						

US\$ FOREIGN EXCHANGE CROSSES			U.S. BENCHMARKS					
CROSS	SPOT	CHANGE	TERM	COUPON	MATURITY	PRICE	YIELD	\$ CHANGE
EUR/USD	1.077	-0.0001	2 Year	4.50	31-Mar-26	99.340	4.87	#VALUE!
GBP/USD	1.252	-0.0002	5 Year	4.125	31-Mar-29	98.344	4.50	-0.05
USD/JPY	155.830	-0.0300	10 Year	4.50	15-Feb-34	96.141	4.49	-0.17
			30 Year	4.25	15-Feb-54	93.750	4.64	-0.35

CANADIAN DOLLAR (PER U.S. DOLLAR)

U.S. 10-YEAR YIELD

The highlight this morning is the employment blowout report in Canada. The loonie bounced higher on this news as it puts the Bank of Canada on hold.



ECONOMIC RELEASES							CANADA/U.S. SPREADS			YIELD CURVE SHIFTS																				
DATE	CANADA	EST	ACTUAL	USA	EST	ACTUAL	Term	BPs	CHANGE	ROLL	SPREAD	CHANGE																		
MON	Bloomberg Nanos Confidence		51.3				2 Year	-0.57	-0.043	2 - 10 Year	-0.59	-0.01																		
							5 Year	-0.74	-0.044	2 - 30 Year	-0.74	-0.04																		
TUE	Ivey Purch mgrs		63.00	Consumer Credit	\$15.0T	6.24T	10 Year	-0.81	-0.021	5 - 10 Year	-0.08	-0.02																		
							30 Year	-1.08	-0.024	10 - 30 Year	-0.15	-0.03																		
WED				MBA Mortgage Apps Wholesale Trade Sales Wholesale Inventories	0.80% -0.40%	2.6% -1.3% -0.4%	<table border="1"> <thead> <tr> <th>U.S. RATES</th> <th>CDN MONEY MARKET</th> <th>CANADIAN RATES</th> </tr> </thead> <tbody> <tr> <td>Call Rate</td> <td>7.25</td> <td>30 Day</td> <td>5.28</td> <td>BANK RATE</td> <td>5.00</td> </tr> <tr> <td>Fed Funds</td> <td>5.50</td> <td>60 Day</td> <td>5.27</td> <td></td> <td></td> </tr> <tr> <td>Discount</td> <td>5.50</td> <td>90 Day</td> <td>5.27</td> <td></td> <td></td> </tr> </tbody> </table>			U.S. RATES	CDN MONEY MARKET	CANADIAN RATES	Call Rate	7.25	30 Day	5.28	BANK RATE	5.00	Fed Funds	5.50	60 Day	5.27			Discount	5.50	90 Day	5.27		
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THU				Initial Jobless Claims Continuing Claims	213k 1784k	231k 1785k																								
FRI	Net Chg Employment Unemployment rate Hourly Wages	20k 6.2% 4.8%	90.4k 6.1% 4.8%	U. Mich Sentiment	76.2																									

Source: Bloomberg, Odlum Brown Limited