Hyphen, en dash and em dash

The hyphen (-) connects two things that are intimately related (e.g. mother-in-law, all-inclusive, 90-minute run).

The en dash (–) connects things that are related to each other by distance (e.g. the Québec–Ontario border); it can also mean “from...to” and “versus” (e.g. May–July, pp.5–9, 20–25 °C).

The em dash (—) has several uses, but can substitute the colon, semicolon or comma, and can be used in a manner similar to parentheses, an additional thought to be added within a sentence (e.g. When the day came—nearly three months later—she decided to turn down the offer. The jurors reached a unanimous verdict—guilty.)

Note that there is no space before or after these marks when they are inserted between words, a number and a word, or two numbers.

References:

The Chicago Manual of Style Online
http://www.chicagomanualofstyle.org/qanda/data/faq/topics/HyphensEnDashesEmDashes/faq0002.html

The Canadian Style