

FINANCIAL MARKETS DAILY

March 24, 2023

North American interest rates

24-Mar-23	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	4.39	4.69	-0.30	4.40	4.75	-0.35	4.57	4.85	-0.28
Six-month	4.32	4.82	-0.50	4.36	5.04	-0.68	4.64	5.13	-0.49
Two-year	3.33	3.84	-0.50	3.75	4.16	-0.40	4.23	4.70	-0.48
Three-year	3.14	3.63	-0.49	3.55	4.00	-0.45	3.98	4.41	-0.43
Five-year	2.67	3.43	-0.77	3.08	3.73	-0.66	3.53	4.11	-0.58
10-year	2.69	3.42	-0.73	2.93	3.57	-0.64	3.35	3.89	-0.54
30-year	2.90	3.69	-0.79	2.96	3.70	-0.74	3.29	3.89	-0.59

Treasury and money markets rates

Foreign exchange rates

24-Mar-23	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.7249	1.0738	1.2208	130.055	18.748	0.9199	0.6636	6.8654	0.6199	23.42	1999.8
Week ago	0.72836	1.0668	1.2177	131.815	18.914	0.926	0.6696	6.8823	0.6261	22.62	1989.2
Four Weeks Ago	0.73467	1.0548	1.1946	136.475	18.396	0.941	0.6726	6.965	0.6162	20.77	1810.9

Cross currency rates

24-Mar-23	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7249	1.07375	0.05334	0.007689	1.2208	1.087134	0.66355
CAD	1.3795	1.0	1.4812	0.0736	0.0106	1.6841	1.4997	0.9154
EUR	0.9313	0.6751	1.0	0.0497	0.0072	1.1369	1.0125	0.6180
MXN	18.7475	13.5901	20.1301	1.0	0.1442	22.8869	20.3810	12.4399
JPY	130.06	94.28	139.65	6.94	1.0	158.77	141.39	86.30
GBP	0.8191	0.5938	0.8795	0.0437	0.0063	1.0	0.8905	0.5435
CHF	0.9199	0.6668	0.9877	0.0491	0.0071	1.1230	1.0	0.6104
AUD	1.5070	1.0925	1.6182	0.0804	0.0116	1.8398	1.6384	1.0

Forward exchange rates

24-Mar-23	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3795	1.3789	1.3775	1.3757	1.3728	1.3694	1.3637	1.3572	1.3489
Euro*	1.0738	1.0760	1.0798	1.0838	1.0895	1.0954	1.1021	1.1089	1.1149
Yen	130.055	129.4402	128.3139	126.7634	123.9873	119.8050	115.8510	112.0980	108.7672
UK pound*	1.2208	1.2215	1.2229	1.2234	1.2225	1.2177	1.2141	1.2129	1.2140
US\$	0.7249	0.7252	0.7260	0.7269	0.7284	0.7302	0.7333	0.7368	0.7414
Euro*	1.4812	1.4836	1.4874	1.4910	1.4957	1.5001	1.5029	1.5050	1.5039
Yen	94.2769	93.88	93.15	92.14	90.32	87.49	84.95	82.59	80.64
UK pound*	1.6841	1.6843	1.6845	1.6830	1.6783	1.6675	1.6557	1.6461	1.6374

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