

FINANCIAL MARKETS DAILY

March 4, 2024

North American interest rates

4-Mar-24	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	4.96	5.41	-0.45	4.98	5.46	-0.48	5.02	5.44	-0.42
Six-month	4.93	5.32	-0.39	5.00	5.37	-0.37	5.03	5.26	-0.23
Two-year	4.11	4.54	-0.43	4.16	4.70	-0.54	4.13	4.40	-0.27
Three-year	4.02	4.34	-0.32	4.06	4.46	-0.40	4.05	4.18	-0.14
Five-year	3.52	4.17	-0.65	3.54	4.26	-0.72	3.55	4.02	-0.48
10-year	3.44	4.19	-0.76	3.45	4.26	-0.80	3.46	4.05	-0.59
30-year	3.33	4.34	-1.01	3.31	4.37	-1.06	3.35	4.24	-0.89

Treasury and money markets rates

Foreign exchange rates

4-Mar-24	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.737164	1.08485	1.2677	150.455	17.012	0.8844	0.6517	7.1055	0.6096	23.35	2092.6
Week ago	0.740247	1.0849	1.2684	150.705	17.107	0.88	0.6541	7.109	0.61725	22.52	2030.97
Four Weeks Ago	0.738525	1.0743	1.25365	148.68	17.125	0.8707	0.6483	7.1175	0.6055	22.36	2025.03

Cross currency rates

4-Mar-24	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7372	1.08485	0.0587812	0.0066465	1.2677	1.1307101	0.6517
CAD	1.3566	1.0	1.4717	0.0797	0.0090	1.7197	1.5339	0.8841
EUR	0.9218	0.6795	1.0	0.0542	0.0061	1.1685	1.0423	0.6007
MXN	17.0123	12.5408	18.4557	1.0	0.1131	21.5664	19.2359	11.0869
JPY	150.46	110.91	163.22	8.84	1.0	190.73	170.12	98.05
GBP	0.7888	0.5815	0.8558	0.0464	0.0052	1.0	0.8919	0.5141
CHF	0.8844	0.6519	0.9594	0.0520	0.0059	1.1212	1.0	0.5764
AUD	1.5344	1.1311	1.6646	0.0902	0.0102	1.9452	1.7350	1.0

Forward exchange rates

4-Mar-24	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3566	1.3561	1.3549	1.3532	1.3498	1.3458	1.3396	1.3314	1.3234
Euro*	1.0849	1.0863	1.0889	1.0931	1.1023	1.1192	1.1357	1.1521	1.1688
Yen	150.455	149.6794	148.3360	146.3370	142.7836	137.0950	132.1050	127.4456	123.0337
UK pound*	1.2677	1.2680	1.2684	1.2688	1.2694	1.2682	1.2679	1.2702	1.2742
US\$	0.7372	0.7374	0.7381	0.7390	0.7408	0.7431	0.7465	0.7511	0.7556
Euro*	1.4717	1.4731	1.4754	1.4792	1.4879	1.5062	1.5213	1.5339	1.5468
Yen	110.91	110.38	109.48	108.15	105.78	101.87	98.62	95.72	92.97
UK pound*	1.7197	1.7195	1.7186	1.7169	1.7135	1.7067	1.6984	1.6911	1.6862

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