

## FINANCIAL MARKETS DAILY

March 19, 2024

## North American interest rates

19-Mar-24	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	4.94	5.43	-0.49	4.94	5.42	-0.48	5.00	5.42	-0.42
Six-month	4.94	5.36	-0.42	4.93	5.32	-0.39	5.01	5.35	-0.34
Two-year	4.29	4.73	-0.44	4.06	4.53	-0.48	4.27	4.65	-0.38
Three-year	4.19	4.52	-0.33	3.96	4.27	-0.31	4.17	4.44	-0.27
Five-year	3.66	4.35	-0.69	3.42	4.08	-0.66	3.63	4.30	-0.67
10-year	3.60	4.33	-0.73	3.34	4.09	-0.76	3.55	4.32	-0.77
30-year	3.46	4.45	-1.00	3.25	4.26	-1.01	3.39	4.48	-1.08

Treasury and money markets rates

## Foreign exchange rates

19-Mar-24	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.734889	1.0851	1.2699	150.525	16.904	0.8873	0.6518	7.1015	0.6051	24.92	2156.7
Week ago	0.741235	1.0926	1.27945	147.695	16.800	0.8771	0.6606	7.0965	0.6151	24.20	2158.25
Four Weeks Ago	0.739481	1.0805	1.26225	150.005	17.066	0.882	0.6549	7.1065	0.6164	22.99	2023.77

## Cross currency rates

19-Mar-24	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7349	1.0851	0.059156	0.0066434	1.2699	1.1270145	0.6518
CAD	1.3608	1.0	1.4765	0.0805	0.0090	1.7280	1.5336	0.8869
EUR	0.9216	0.6773	1.0	0.0545	0.0061	1.1703	1.0386	0.6007
MXN	16.9045	12.4229	18.3430	1.0	0.1123	21.4670	19.0516	11.0183
JPY	150.53	110.62	163.33	8.90	1.0	191.15	169.64	98.11
GBP	0.7875	0.5787	0.8545	0.0466	0.0052	1.0	0.8875	0.5133
CHF	0.8873	0.6521	0.9628	0.0525	0.0059	1.1268	1.0	0.5783
AUD	1.5342	1.1275	1.6648	0.0908	0.0102	1.9483	1.7291	1.0

## Forward exchange rates

19-Mar-24	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3608	1.3602	1.3590	1.3570	1.3530	1.3473	1.3394	1.3308	1.3230
Euro*	1.0851	1.0864	1.0891	1.0936	1.1031	1.1220	1.1399	1.1579	1.1758
Yen	150.525	149.7933	148.3812	146.3839	142.7820	136.9225	131.7936	127.0202	122.5660
UK pound*	1.2699	1.2701	1.2705	1.2712	1.2727	1.2749	1.2778	1.2819	1.2878
US\$	0.7349	0.7352	0.7359	0.7369	0.7391	0.7422	0.7466	0.7514	0.7559
Euro*	1.4765	1.4777	1.4800	1.4839	1.4925	1.5116	1.5267	1.5409	1.5556
Yen	110.6191	110.13	109.19	107.88	105.53	101.63	98.40	95.45	92.64
UK pound*	1.728	1.7276	1.7266	1.7250	1.7220	1.7176	1.7114	1.7060	1.7037

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