

FINANCIAL MARKETS DAILY

October 11, 2024

North American interest rates

11-Oct-24	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	3.83	4.66	-0.83	3.93	4.62	-0.69	4.05	4.99	-0.94
Six-month	3.69	4.46	-0.77	3.76	4.44	-0.68	3.85	4.72	-0.87
Two-year	3.13	3.96	-0.83	3.07	3.70	-0.63	2.96	3.60	-0.65
Three-year	3.10	3.88	-0.78	3.00	3.62	-0.62	2.88	3.45	-0.56
Five-year	3.01	3.89	-0.88	2.89	3.62	-0.73	2.72	3.43	-0.71
10-year	3.23	4.07	-0.84	3.10	3.84	-0.74	2.89	3.65	-0.76
30-year	3.36	4.36	-1.00	3.27	4.18	-0.91	3.06	3.97	-0.90

Treasury and money markets rates

Foreign exchange rates

11-Oct-24	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.7273	1.0932	1.3065	149.105	19.411	0.8578	0.6733	7.059	0.6091	31.25	2643
Week ago	0.73668	1.0977	1.312	148.725	19.278	0.8582	0.6797	7.0765	0.6159	32.20	2653.5
Four Weeks Ago	0.73608	1.1077	1.3124	140.835	19.220	0.8491	0.6704	7.087	0.6157	30.68	2577.5

Cross currency rates

11-Oct-24	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7273	1.09315	0.051518	0.006707	1.30645	1.165841	0.67325
CAD	1.3750	1.0	1.5030	0.0708	0.0092	1.7963	1.6030	0.9257
EUR	0.9148	0.6653	1.0	0.0471	0.0061	1.1951	1.0665	0.6159
MXN	19.4106	14.1173	21.2186	1.0	0.1302	25.3589	22.6296	13.0682
JPY	149.11	108.44	162.99	7.68	1.0	194.80	173.83	100.38
GBP	0.7654	0.5567	0.8367	0.0394	0.0051	1.0	0.8924	0.5153
CHF	0.8578	0.6238	0.9376	0.0442	0.0058	1.1206	1.0	0.5775
AUD	1.4853	1.0803	1.6237	0.0765	0.0100	1.9405	1.7317	1.0

Forward exchange rates

11-Oct-24	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.375	1.3738	1.3714	1.3681	1.3622	1.3530	1.3426	1.3334	1.3260
Euro*	1.0932	1.0946	1.0976	1.1018	1.1105	1.1275	1.1436	1.1591	1.1743
Yen	149.105	148.4485	147.2480	145.7406	143.0949	138.4235	133.9580	129.6104	125.3800
UK pound*	1.3065	1.3064	1.3063	1.3058	1.3042	1.3003	1.2973	1.2966	1.2948
US\$	0.7273	0.7279	0.7292	0.7310	0.7341	0.7391	0.7448	0.7500	0.7542
Euro*	1.503	1.5038	1.5053	1.5073	1.5127	1.5256	1.5354	1.5456	1.5571
Yen	108.4439	108.06	107.37	106.53	105.05	102.31	99.78	97.20	94.56
UK pound*	1.7963	1.7948	1.7915	1.7864	1.7765	1.7594	1.7417	1.7288	1.7168

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