

**FINANCIAL MARKETS DAILY**  
October 1, 2024

**North American interest rates**

1-Oct-24	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	3.93	4.63	-0.70	4.05	4.66	-0.61	4.15	5.17	-1.02
Six-month	3.75	4.43	-0.68	3.76	4.41	-0.65	4.06	4.91	-0.85
Two-year	2.93	3.64	-0.71	2.90	3.58	-0.68	3.34	3.94	-0.60
Three-year	2.86	3.55	-0.69	2.83	3.48	-0.65	3.25	3.80	-0.55
Five-year	2.72	3.56	-0.84	2.74	3.50	-0.76	3.04	3.73	-0.68
10-year	2.92	3.78	-0.86	2.96	3.75	-0.79	3.17	3.93	-0.75
30-year	3.10	4.12	-1.01	3.16	4.09	-0.94	3.28	4.22	-0.94

Treasury and money markets rates

**Foreign exchange rates**

1-Oct-24	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
<b>Today</b>	0.739454	1.107	1.33175	144.065	19.648	0.84795	0.69085	7.0212	0.63095	31.41	2652
<b>Week ago</b>	0.744546	1.11805	1.34125	143.23	19.326	0.84335	0.68915	7.0012	0.6339	32.16	2657.06
<b>Four Weeks Ago</b>	0.737953	1.10435	1.3114	145.475	19.795	0.85035	0.6712	7.107	0.6185	28.08	2493.14

**Cross currency rates**

1-Oct-24	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
<b>USD</b>	1.0	0.7395	1.107	0.0508951	0.0069413	1.33175	1.1793148	0.69085
<b>CAD</b>	1.3524	1.0	1.4971	0.0688	0.0094	1.8010	1.5948	0.9343
<b>EUR</b>	0.9033	0.6680	1.0	0.0460	0.0063	1.2030	1.0653	0.6241
<b>MXN</b>	19.6483	14.5290	21.7506	1.0	0.1364	26.1666	23.1715	13.5740
<b>JPY</b>	144.07	106.53	159.48	7.33	1.0	191.86	169.90	99.53
<b>GBP</b>	0.7509	0.5552	0.8312	0.0382	0.0052	1.0	0.8855	0.5188
<b>CHF</b>	0.8480	0.6270	0.9387	0.0432	0.0059	1.1293	1.0	0.5858
<b>AUD</b>	1.4475	1.0704	1.6024	0.0737	0.0100	1.9277	1.7070	1.0

**Forward exchange rates**

1-Oct-24	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
<b>C\$</b>	1.3524	1.3512	1.3491	1.3466	1.3418	1.3336	1.3250	1.3149	1.3071
<b>Euro*</b>	1.107	1.1085	1.1112	1.1149	1.1229	1.1387	1.1527	1.1680	1.1828
<b>Yen</b>	144.065	143.4238	142.2550	140.9224	138.6068	134.6150	130.6950	126.7627	122.9950
<b>UK pound*</b>	1.3318	1.3318	1.3315	1.3300	1.3268	1.3218	1.3177	1.3165	1.3157
<b>US\$</b>	0.7395	0.7401	0.7412	0.7426	0.7453	0.7499	0.7547	0.7605	0.7651
<b>Euro*</b>	1.4971	1.4978	1.4991	1.5012	1.5067	1.5185	1.5274	1.5358	1.5459
<b>Yen</b>	106.5294	106.14	105.44	104.65	103.30	100.94	98.64	96.40	94.10
<b>UK pound*</b>	1.801	1.7996	1.7964	1.7910	1.7803	1.7627	1.7460	1.7311	1.7197

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