

FINANCIAL MARKETS DAILY
September 27, 2022

North American interest rates

27-Sep-22	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	3.59	3.37	0.22	3.56	3.36	0.20	3.20	3.02	0.18
Six-month	3.85	4.00	-0.15	3.85	3.94	-0.09	3.55	3.36	0.20
Two-year	3.81	4.33	-0.53	3.83	3.95	-0.12	3.62	3.42	0.20
Three-year	3.75	4.40	-0.65	3.76	3.90	-0.14	3.56	3.44	0.12
Five-year	3.29	4.18	-0.89	3.38	3.69	-0.31	3.21	3.25	-0.04
10-year	3.20	3.91	-0.71	3.21	3.49	-0.29	3.11	3.10	0.02
30-year	3.00	3.73	-0.73	3.07	3.52	-0.45	2.97	3.23	-0.26

Treasury and money markets rates

Foreign exchange rates

27-Sep-22	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.73009	0.9637	1.0795	144.565	20.325	0.9876	0.6483	7.0985	0.5692	18.73	1638.7
Week ago	0.74819	0.9972	1.1381	143.745	20.001	0.9642	0.6692	6.979	0.5892	19.34	1663.7
Four Weeks Ago	0.76368	1.0014	1.1656	138.8	20.153	0.9741	0.6852	6.8975	0.6129	18.52	1723.8

Cross currency rates

27-Sep-22	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7301	0.96365	0.0492	0.006917	1.0795	1.012556	0.6483
CAD	1.3697	1.0	1.3199	0.0674	0.0095	1.4786	1.3869	0.8880
EUR	1.0377	0.7576	1.0	0.0511	0.0072	1.1202	1.0508	0.6728
MXN	20.3253	14.8392	19.5864	1.0	0.1406	21.9411	20.5804	13.1769
JPY	144.57	105.55	139.31	7.11	1.0	156.06	146.38	93.72
GBP	0.9264	0.6763	0.8927	0.0456	0.0064	1.0	0.9380	0.6006
CHF	0.9876	0.7210	0.9517	0.0486	0.0068	1.0661	1.0	0.6403
AUD	1.5425	1.1262	1.4864	0.0759	0.0107	1.6651	1.5619	1.0

Forward exchange rates

27-Sep-22	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3697	1.3698	1.3695	1.3675	1.3634	1.3552	1.3483	1.3419	1.3350
Euro*	0.9637	0.9658	0.9700	0.9769	0.9866	1.0030	1.0155	1.0259	1.0358
Yen	144.565	144.1475	143.1743	141.3259	137.7558	131.2677	125.7276	120.6900	116.2388
UK pound*	1.0795	1.0802	1.0802	1.0798	1.0744	1.0619	1.0511	1.0456	1.0432
US\$	0.7301	0.7300	0.7302	0.7312	0.7335	0.7379	0.7417	0.7452	0.7491
Euro*	1.3199	1.3230	1.3284	1.3359	1.3452	1.3593	1.3691	1.3767	1.3827
Yen	105.545	105.23	104.54	103.34	101.04	96.86	93.25	89.94	87.07
UK pound*	1.4786	1.4796	1.4794	1.4767	1.4648	1.4391	1.4172	1.4030	1.3927

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