

Table 3: Canadian interest rates (end of period)

Variable	2023 8-Aug	2023 Sep	2023 Dec	2024 Mar	2024 Jun	2024 Sep	2024 Dec
Overnight target rate	5.00	5.25	5.25	5.25	4.50	4.00	3.50
98-Day Treasury Bills	5.05	5.25	5.20	5.00	4.25	3.90	3.35
2-Year Government Bond	4.51	4.85	4.70	4.30	3.50	3.20	2.80
10-Year Government Bond	3.47	3.55	3.45	3.25	3.00	2.90	2.75
30-Year Government Bond	3.38	3.45	3.30	3.25	3.00	2.90	2.85
Canada - US T-Bill Spread	-0.37	-0.55	-0.55	-0.60	-0.60	-0.45	-0.75
Canada - US 10-Year Bond Spread	-0.55	-0.35	-0.35	-0.25	-0.25	0.00	0.00
Canada Yield Curve (10-year — 2-year)	-1.04	-1.30	-1.25	-1.05	-0.50	-0.30	-0.05

Table 4: US Interest rates (end of period)

Variable	2023 8-Aug	2023 Sep	2023 Dec	2024 Mar	2024 Jun	2024 Sep	2024 Dec
Federal funds rate	5.375	5.625	5.625	5.625	5.125	4.625	4.125
91-Day Treasury Bills	5.42	5.80	5.75	5.60	4.85	4.35	4.10
2-Year Government Note	4.77	4.90	4.70	4.30	3.60	3.00	2.80
10-Year Government Note	4.02	3.90	3.80	3.50	3.25	2.90	2.75
30-Year Government Bond	4.19	4.00	3.80	3.75	3.45	3.30	3.20
US Yield curve (10-year — 2-year)	-0.75	-1.00	-0.90	-0.80	-0.35	-0.10	-0.05

Table 5: Foreign exchange rates

Exchange rate	2023 8-Aug	2023 Sep	2023 Dec	2024 Mar	2024 Jun	2024 Sep	2024 Dec
CAD-USD	0.74	0.75	0.76	0.76	0.77	0.78	0.78
USD-CAD	1.35	1.33	1.31	1.31	1.30	1.29	1.28
USD-JPY	143	141	135	125	122	120	118
EUR-USD	1.09	1.08	1.11	1.13	1.14	1.15	1.15
GBP-USD	1.27	1.26	1.28	1.30	1.31	1.32	1.32
AUD-USD	0.65	0.66	0.68	0.69	0.69	0.70	0.70
USD-CNY	7.22	7.15	7.00	6.85	6.75	6.70	6.70
USD-BRL	4.92	5.05	5.20	5.20	5.20	5.40	5.00
USD-MXN	17.20	17.50	18.00	18.50	19.00	19.20	19.00