

Table: Canadian interest rates (end of period)

Variable	2023 21-Jul	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	5.03	5.25	5.20	5.00	4.25	3.90	3.35
2-Year Government Bond	4.59	4.90	4.70	4.30	3.50	3.20	2.80
10-Year Government Bond	3.41	3.55	3.45	3.25	3.00	2.90	2.75
30-Year Government Bond	3.26	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	-0.41	-0.35	-0.35	-0.25	-0.25	0.00	0.00
Canada Yield Curve (10-year — 2-year)	-1.19	-1.35	-1.25	-1.05	-0.50	-0.30	-0.05

Table: US Interest rates (end of period)

Variable	2023 21-Jul	2023 Sep	2023 Dec	2024 Mar	2024 Jun	2024 Sep	2024 Dec
Federal funds rate (midpoint)	5.125	5.625	5.625	5.625	5.125	4.625	4.125
91-Day Treasury Bills	5.40	5.80	5.75	5.60	4.85	4.35	4.10
2-Year Government Note	4.84	4.90	4.70	4.30	3.60	3.00	2.80
10-Year Government Note	3.82	3.90	3.80	3.50	3.25	2.90	2.75
30-Year Government Bond	3.88	4.00	3.80	3.75	3.45	3.30	3.20
US Yield curve (10-year — 2-year)	-1.03	-1.00	-0.90	-0.80	-0.35	-0.10	-0.05

Table: Foreign exchange rates

Exchange rate	2023 21-Jul	2023 Sep	2023 Dec	2024 Mar	2024 Jun	2024 Sep	2024 Dec
CAD-USD	0.76	0.75	0.76	0.76	0.77	0.78	0.78
USD-CAD	1.32	1.33	1.31	1.31	1.30	1.29	1.28
USD-JPY	142	135	130	125	122	120	118
EUR-USD	1.11	1.06	1.08	1.11	1.14	1.15	1.15
GBP-USD	1.29	1.25	1.27	1.29	1.32	1.32	1.32
AUD-USD	0.67	0.67	0.68	0.69	0.69	0.70	0.70
USD-CNY	7.19	7.20	6.85	6.75	6.73	6.71	6.69
USD-BRL	4.77	5.20	5.40	5.20	5.20	5.40	5.00
USD-MXN	16.9	18.5	19.0	19.0	19.5	20.0	19.5