FIXED INCOME UPDATE

March 26, 2024

CAI		IVIdiCii 20, 2024										
CROSS	<u>SPOT</u>	CHANGE	<u>TERM</u>	COUPON	MATURITY	<u>PRICE</u>	YIELD	<u>\$ CHANGE</u>				
USD/CAD	1.357	-0.0001	2 Year	4.50	1-Nov-25	100.349	4.30	#VALUE!				
CAD/USD	0.737	0.0000	5 Year	3.25	1-Sep-28	98.72	3.60	-0.02				
EUR/CAD	1.472	-0.0005	10 Year	2.75	1-Jun-33	94.214	3.52	-0.02				
GBP/CAD	1.715	0.0004	30 Year	1.75	1-Dec-53	69.222	3.42	0.00				
CAD/JPY	111.605	0.0530										
	\$ FOREIGN EXCHANG					U.S. BENCHMARKS						
CROSS	<u>SPOT</u>	<u>CHANGE</u>	<u>TERM</u>	COUPON	MATURITY	PRICE	YIELD	\$ CHANGE				
EUR/USD	1.085	-0.0003	2 Year	5.00	30-Sep-25	100.293	4.79	-0.01				
GBP/USD	1.264	0.0003	5 Year	4.63	30-Sep-28	101.406	4.29	-0.04				
USD/JPY	151.410	0.0800	10 Year	3.875	15-Aug-33	97.109	4.26	0.02				
			30 Year	4.13	15-Aug-53	95.250	4.42	0.14				
CANA	CANADIAN DOLLAR (PER U.S. DOLLAR)				U.S. 10-YEAR YIELD							
	h who was a second	1.4 1.38 1.36 1.34 1.32 1.3 1.28 1.26 1.24		Mulum	water hours	man and a second	and have been been been been been been been be	6 5 4 3 2 1				
Mar-22 Jun-22 Sep-	-22 Dec-22 Mar-23 Jui	n-23 Sep-23 Dec-23	Mar-22	Jun-22	Sep-22	Dec-22 Mar-23	Jun-23 Sep-23	3 Dec-23				
	DAILY COMMENTARY											

Bond prices are unchanged. Durable goods surprised to the upside.





	ECONOMIC RELEASES						CANADA/U.S. SPREADS			YIELD CURVE SHIFTS		
DATE	CANADA	EST	ACTUAL	USA	EST	ACTUAL						
MON	Nanos Confidence		52.9	Chicago Fed	-0.34	0.05	<u>o</u>	BPs	CHANGE	ROLL	SPREAD	CHANGE
				New Home Sales	2.10%	-0.30%						
				Dallas Fed	-10.00	-14.40						
							2 Year	-0.44	-0.053	2 - 10 Year	-0.65	-0.01
							5 Year	-0.68	-0.025	2 - 30 Year	-0.75	-0.02
TUE				Philly Fed		-13.80	10 Year	-0.74	-0.020	5 - 10 Year	-0.05	-0.01
				Durable Goods	1.00%	1.40%						
				Conf Board Cons. Confidence	107.00		30 Year	-0.97	-0.036	10 - 30 Year	-0.10	-0.02
				S&P 20 city house prices	0.20%	0.14%	U.S. R	ATES	CDN MC	NEY MARKET	CANADIA	AN RATES
				S&P 20 city house prices	6.60	6.03%	1					
WED				MBA Mortgage Apps								
						%	Call Rate	7.25	30 Day	5.29	BANK RATE	5.00
							Fed Funds	5.50	60 Day	5.29		
							Discount	5.50	90 Day	5.30		
THU	GDP MoM	0.4%		Initial Jobless Claims	212k							
	GDP YoY	0.8%		Continuing Claims	1816k							
	GDP Ann QoQ	3.2%		Pers Consumption	3.0%							
				GDP Price Index	1.6%							
				Core PCE QoQ	2.10%							
				Chicago PMI	46.00							
				Pending Home sales	1.5%							
				U. Michigan Sentiment	76.5							
FRI	Retail Sales MoM											
	netali Jaies Wolvi						1					
			GOOD FRIday									
			GOOD PRIday									

Source: Bloomberg, Odlum Brown Limited