

Daily Rates

Tuesday 17 January 2023

| FX | Spot | FECs (mid) | | | | Spot Mid | | |
|-----------|--------|------------|---------|---------|---------|--------------------|--------------|--------|
| | Mid | 1mth | 3mths | 6mths | 12mths | NZD/... | AUD/... | |
| NZ TWI | 71.40 | | | | | CAD | 0.8552 | 0.9316 |
| NZD/USD | 0.6381 | 0.0003 | 0.0004 | -0.0001 | -0.0008 | CHF | 0.5913 | 0.6442 |
| NZD/AUD | 0.9179 | -0.0008 | -0.0027 | -0.0065 | -0.0145 | CNY | 4.2998 | 4.6880 |
| NZD/JPY | 82.06 | -0.33 | -0.96 | -2.07 | -4.30 | DKK | 4.3899 | 4.7806 |
| NZD/EUR | 0.5902 | -0.0011 | -0.0031 | -0.0065 | -0.0131 | FJD | 1.3708 | 1.4928 |
| NZD/GBP | 0.5235 | -0.0002 | -0.0008 | -0.0021 | -0.0049 | HKD | 4.9837 | 5.4273 |
| | | | | | | KRW | 792.07 | 862.58 |
| AU TWI | 61.70 | | | | | MYR | 2.7521 | 2.9971 |
| AUD/USD | 0.6813 | 0.0009 | 0.0025 | 0.0049 | 0.0078 | NOK | 6.3248 | 6.8878 |
| AUD/NZD | 0.6535 | 0.0008 | 0.0031 | 0.0074 | 0.0127 | SEK | 6.6551 | 7.2475 |
| AUD/JPY | 89.38 | -0.28 | -0.79 | -1.64 | -3.63 | SGD | 0.8431 | 0.9181 |
| AUD/EUR | 0.6426 | -0.0007 | -0.0016 | -0.0026 | -0.0064 | TWD | 19.37 | 21.10 |
| AUD/GBP | 0.5702 | 0.0003 | 0.0008 | 0.0017 | 0.0017 | ZAR | 10.88 | 11.85 |
| USD Index | 102.44 | | | | | EQUITIES | | |
| EUR/USD | 1.0810 | 0.0025 | 0.0063 | 0.0118 | 0.0211 | | Index | |
| USD/JPY | 128.61 | -0.58 | -1.58 | -3.23 | -6.44 | NZX50 | 11,811 | |
| GBP/USD | 1.2187 | 0.0010 | 0.0026 | 0.0048 | 0.0080 | ASX200 | 7,388 | |
| EUR/GBP | 0.8869 | 0.0013 | 0.0033 | 0.0061 | 0.0114 | Dow Jones | 34,303 | |
| | | | | | | S&P 500 | 3,999 | |
| | | | | | | FTSE100 | 7,860 | |
| | | | | | | DAX 30 | 15,134 | |
| | | | | | | Nikkei | 25,822 | |
| | | | | | | COMMODITIES | | |
| | | | | | | | USD | |
| | | | | | | Brent Crude | 84.22 | |
| | | | | | | Gold | 1,914.34 | |
| | | | | | | Silver | 24.22 | |
| | | | | | | Iron Ore | 122.33 | |
| | | | | | | CRB Index | 299.86 | |
| | | | | | | | NZD | |
| | | | | | | NZ Carbon | 73.50 | |

| INTEREST RATES | New Zealand | | Australia |
|-------------------|-------------|--|-----------|
| | Mid | | Mid |
| 30 day bank bills | 4.35% | | 3.13% |
| 90 day bank bills | 4.85% | | 3.40% |
| 1 year swap | 5.35% | | 3.65% |
| 2 year swap | 5.01% | | 3.69% |
| 3 year swap | 4.66% | | 3.64% |
| 5 year swap | 4.33% | | 3.64% |
| 10 year swap | 4.24% | | 3.96% |
| 3 year Govt bond | 4.44% | | 3.24% |
| 5 year Govt bond | 4.16% | | 3.36% |
| 10 year Govt bond | 4.12% | | 3.69% |

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