



FINANCIAL MARKETS DAILY

November 16, 2018

North American interest rates

16-Nov-18	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	1.70	2.38	-0.68	1.71	2.35	-0.64	1.65	2.31	-0.66
Six-month	1.91	2.52	-0.61	1.89	2.51	-0.62	1.87	2.46	-0.60
Two-year	2.24	2.86	-0.62	2.35	2.97	-0.62	2.32	2.88	-0.57
Three-year	2.28	2.91	-0.63	2.38	3.04	-0.66	2.36	2.96	-0.61
Five-year	2.32	2.93	-0.61	2.44	3.09	-0.65	2.41	3.03	-0.61
10-year	2.39	3.11	-0.72	2.51	3.23	-0.72	2.51	3.18	-0.67
30-year	2.44	3.36	-0.92	2.53	3.43	-0.90	2.52	3.36	-0.84

Treasury and money markets rates

Foreign exchange rates

16-Nov-18	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.76063	1.1391	1.2864	112.835	20.279	1.0035	0.7293	6.929	0.6838	14.36	1224
Week ago	0.75694	1.1336	1.2977	113.83	20.140	1.0055	0.7225	6.9433	0.6739	14.16	1209.6
Four Weeks Ago	0.76342	1.1515	1.3072	112.55	19.267	0.9965	0.7121	6.9215	0.6594	14.64	1226.3

Cross currency rates

16-Nov-18	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7606	1.13905	0.049313	0.008862	1.28635	0.996512	0.72925
CAD	1.3147	1.0	1.4975	0.0648	0.0117	1.6912	1.3101	0.9587
EUR	0.8779	0.6678	1.0	0.0433	0.0078	1.1293	0.8749	0.6402
MXN	20.2787	15.4246	23.0985	1.0	0.1797	26.0855	20.2080	14.7882
JPY	112.84	85.83	128.52	5.56	1.0	145.15	112.44	82.28
GBP	0.7774	0.5913	0.8855	0.0383	0.0069	1.0	0.7747	0.5669
CHF	1.0035	0.7633	1.1430	0.0495	0.0089	1.2909	1.0	0.7318
AUD	1.3713	1.0430	1.5619	0.0676	0.0122	1.7639	1.3665	1.0

Forward exchange rates

16-Nov-18	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3147	1.3142	1.3122	1.3103	1.3068	1.3001	1.2951	1.2915	1.2883
Euro*	1.1391	1.1415	1.1486	1.1576	1.1775	1.2176	1.2543	1.2874	1.3177
Yen	112.835	112.5971	111.9101	111.0654	109.2424	105.4492	101.7605	98.2520	94.8580
UK pound*	1.2864	1.2880	1.2927	1.2984	1.3108	1.3353	1.3574	1.3765	1.3947
US\$	0.7606	0.7609	0.7621	0.7632	0.7652	0.7692	0.7721	0.7743	0.7762
Euro*	1.4975	1.5001	1.5072	1.5168	1.5388	1.5829	1.6245	1.6626	1.6976
Yen	85.8257	85.68	85.28	84.76	83.60	81.11	78.57	76.08	73.63
UK pound*	1.6912	1.6927	1.6963	1.7013	1.7129	1.7360	1.7579	1.7777	1.7968

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