



FINANCIAL MARKETS DAILY

March 21, 2018

U.S. interest rates

21-Mar-18	Today	Week ago	Four weeks ago
Term			
Three-month	1.80	1.73	1.65
Six-month	1.97	1.90	1.86
Two-year	2.34	2.26	2.27
Three-year	2.53	2.42	2.41
Five-year	2.70	2.62	2.65
10-year	2.89	2.84	2.89
30-year	3.13	3.10	3.16
Treasury and money markets rates			

Foreign exchange rates

21-Mar-18	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.77042	1.2275	1.4052	106.265	18.560	0.9537	0.7684	6.333	0.716	16.25	1316.6
Week ago	0.7719	1.2367	1.3961	106.325	18.585	0.945	0.7878	6.3125	0.7332	16.54	1325
Four Weeks Ago	0.78725	1.2284	1.3918	107.775	18.838	0.939	0.7804	6.342	0.7319	16.49	1324.3

Cross currency rates

21-Mar-18	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7704	1.22745	0.053881	0.00941	1.4052	1.048548	0.76835
CAD	1.2980	1.0	1.5932	0.0699	0.0122	1.8239	1.3610	0.9973
EUR	0.8147	0.6277	1.0	0.0439	0.0077	1.1448	0.8542	0.6260
MXN	18.5596	14.2986	22.7809	1.0	0.1747	26.0799	19.4606	14.2602
JPY	106.27	81.87	130.43	5.73	1.0	149.32	111.42	81.65
GBP	0.7116	0.5483	0.8735	0.0383	0.0067	1.0	0.7462	0.5468
CHF	0.9537	0.7347	1.1706	0.0514	0.0090	1.3401	1.0	0.7328
AUD	1.3015	1.0027	1.5975	0.0701	0.0122	1.8289	1.3647	1.0

Forward exchange rates

21-Mar-18	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.298	1.2968	1.2955	1.2933	1.2896	1.2825	1.2761	1.2715	1.2685
Euro*	1.2275	1.2303	1.2361	1.2451	1.2652	1.3067	1.3444	1.3777	1.4079
Yen	106.265	106.0304	105.6062	104.8915	103.3275	99.9846	96.5750	93.3500	90.2450
UK pound*	1.4052	1.4073	1.4107	1.4162	1.4282	1.4512	1.4725	1.4922	1.5107

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