



FINANCIAL MARKETS DAILY

August 20, 2018

U.S. interest rates

20-Aug-18	Today	Week ago	Four weeks ago
Term			
Three-month	2.06	2.05	1.99
Six-month	2.22	2.22	2.15
Two-year	2.61	2.60	2.60
Three-year	2.68	2.68	2.68
Five-year	2.75	2.74	2.76
10-year	2.87	2.87	2.90
30-year	3.02	3.02	3.03

Treasury and money markets rates

Foreign exchange rates

20-Aug-18	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.76412	1.1419	1.2759	110.535	18.972	0.9952	0.7304	6.857	0.6618	14.70	1185.6
Week ago	0.76141	1.1409	1.2768	110.73	19.120	0.9934	0.7269	6.8865	0.6579	15.00	1193.6
Four Weeks Ago	0.75913	1.1692	1.3103	111.345	18.882	0.9925	0.7382	6.7875	0.6786	15.40	1224.5

Cross currency rates

20-Aug-18	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7641	1.14185	0.052709	0.009047	1.2759	1.004823	0.73035
CAD	1.3087	1.0	1.4943	0.0690	0.0118	1.6698	1.3150	0.9558
EUR	0.8758	0.6692	1.0	0.0462	0.0079	1.1174	0.8800	0.6396
MXN	18.9720	14.4968	21.6632	1.0	0.1716	24.2064	19.0635	13.8562
JPY	110.54	84.46	126.21	5.83	1.0	141.03	111.07	80.73
GBP	0.7838	0.5989	0.8949	0.0413	0.0071	1.0	0.7875	0.5724
CHF	0.9952	0.7604	1.1364	0.0525	0.0090	1.2698	1.0	0.7268
AUD	1.3692	1.0462	1.5634	0.0722	0.0124	1.7470	1.3758	1.0

Forward exchange rates

20-Aug-18	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3087	1.3081	1.3066	1.3047	1.3015	1.2959	1.2926	1.2895	1.2868
Euro*	1.1419	1.1446	1.1500	1.1590	1.1778	1.2170	1.2531	1.2861	1.3162
Yen	110.535	110.2875	109.7883	108.9786	107.3240	103.7521	100.3537	97.0730	93.9600
UK pound*	1.2759	1.2774	1.2809	1.2869	1.2985	1.3228	1.3443	1.3638	1.3812

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