



FINANCIAL MARKETS DAILY

January 16, 2018

U.S. interest rates

16-Jan-18	Today	Week ago	Four weeks ago
Term			
Three-month	1.45	1.45	1.38
Six-month	1.59	1.61	1.51
Two-year	2.01	1.96	1.84
Three-year	2.12	2.06	1.96
Five-year	2.35	2.29	2.17
10-year	2.55	2.48	2.40
30-year	2.86	2.81	2.74
Treasury and money markets rates			

Foreign exchange rates

16-Jan-18	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.80451	1.2234	1.3759	110.675	18.784	0.9645	0.795	6.4395	0.7275	17.13	1336.5
Week ago	0.80231	1.1937	1.354	112.655	19.239	0.9834	0.7824	6.5353	0.7161	16.97	1312.7
Four Weeks Ago	0.77652	1.184	1.3386	112.89	19.209	0.9848	0.7666	6.6045	0.6974	16.15	1261.7

Cross currency rates

16-Jan-18	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.8045	1.22335	0.053238	0.009035	1.3759	1.03686	0.79495
CAD	1.2430	1.0	1.5206	0.0662	0.0112	1.7102	1.2888	0.9881
EUR	0.8174	0.6576	1.0	0.0435	0.0074	1.1247	0.8476	0.6498
MXN	18.7835	15.1114	22.9788	1.0	0.1697	25.8442	19.4759	14.9319
JPY	110.68	89.04	135.39	5.89	1.0	152.28	114.75	87.98
GBP	0.7268	0.5847	0.8891	0.0387	0.0066	1.0	0.7536	0.5778
CHF	0.9645	0.7759	1.1799	0.0513	0.0087	1.3270	1.0	0.7667
AUD	1.2579	1.0120	1.5389	0.0670	0.0114	1.7308	1.3043	1.0

Forward exchange rates

16-Jan-18	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.243	1.2429	1.2421	1.2411	1.2394	1.2365	1.2354	1.2341	1.2343
Euro*	1.2234	1.2257	1.2304	1.2382	1.2557	1.2914	1.3239	1.3530	1.3803
Yen	110.675	110.4903	110.1069	109.4751	108.0306	104.9675	101.8875	98.9187	96.0444
UK pound*	1.3759	1.3774	1.3804	1.3853	1.3963	1.4181	1.4383	1.4574	1.4751

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