



FINANCIAL MARKETS DAILY

June 21, 2018

U.S. interest rates

21-Jun-18	Today	Week ago	Four weeks ago
Term			
Three-month	1.93	1.94	1.92
Six-month	2.13	2.09	2.10
Two-year	2.57	2.58	2.52
Three-year	2.68	2.71	2.66
Five-year	2.81	2.84	2.83
10-year	2.94	2.97	3.00
30-year	3.08	3.09	3.16
Treasury and money markets rates			

Foreign exchange rates

21-Jun-18	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.75061	1.1546	1.3218	110.54	20.392	0.9959	0.7373	6.5022	0.6857	16.28	1264.1
Week ago	0.76318	1.1569	1.3263	110.63	20.891	0.9971	0.7481	6.4256	0.6977	17.18	1302.2
Four Weeks Ago	0.77625	1.172	1.3381	109.26	19.573	0.9916	0.7576	6.3852	0.6923	16.66	1304.9

Cross currency rates

21-Jun-18	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7506	1.15455	0.049039	0.009046	1.3218	1.004167	0.7373
CAD	1.3323	1.0	1.5381	0.0653	0.0121	1.7610	1.3378	0.9823
EUR	0.8661	0.6501	1.0	0.0425	0.0078	1.1449	0.8697	0.6386
MXN	20.3919	15.3064	23.5435	1.0	0.1845	26.9540	20.4769	15.0349
JPY	110.54	82.97	127.62	5.42	1.0	146.11	111.00	81.50
GBP	0.7565	0.5679	0.8735	0.0371	0.0068	1.0	0.7597	0.5578
CHF	0.9959	0.7475	1.1498	0.0488	0.0090	1.3163	1.0	0.7342
AUD	1.3563	1.0181	1.5659	0.0665	0.0123	1.7928	1.3620	1.0

Forward exchange rates

21-Jun-18	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3323	1.3318	1.3305	1.3283	1.3233	1.3143	1.3062	1.3001	1.2952
Euro*	1.1546	1.1571	1.1625	1.1713	1.1904	1.2308	1.2689	1.3041	1.3362
Yen	110.54	110.3060	109.8403	109.0760	107.3800	103.8099	100.2815	96.8780	93.6630
UK pound*	1.3218	1.3236	1.3271	1.3327	1.3452	1.3704	1.3933	1.4140	1.4325

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