



North American interest rates									
23-Oct-17	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.95	1.09	-0.14	0.97	1.08	-0.11	1.01	1.03	-0.03
Six-month	1.16	1.26	-0.10	1.16	1.24	-0.08	1.17	1.18	-0.02
Two-year	1.47	1.58	-0.11	1.55	1.51	0.05	1.60	1.44	0.16
Three-year	1.53	1.72	-0.19	1.59	1.65	-0.06	1.66	1.59	0.07
Five-year	1.70	2.03	-0.33	1.73	1.92	-0.20	1.80	1.88	-0.08
10-year	2.03	2.39	-0.36	2.05	2.29	-0.24	2.09	2.26	-0.17
30-year	2.37	2.90	-0.53	2.40	2.82	-0.42	2.44	2.79	-0.36

Treasury and money markets rates

Foreign exchange rates											
23-Oct-17	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.79098	1.1737	1.3179	113.805	18.993	0.9866	0.7812	6.6395	0.6968	16.91	1273.9
Week ago	0.79885	1.1797	1.325	112.19	19.035	0.9755	0.7851	6.584	0.7172	17.23	1294.7
Four Weeks Ago	0.80834	1.1848	1.3467	111.735	17.930	0.9665	0.7937	6.6165	0.7264	17.19	1310.6

Cross currency rates								
23-Oct-17	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.791	1.17365	0.052652	0.008787	1.31785	1.013633	0.78115
CAD	1.2643	1.0	1.4838	0.0666	0.0111	1.6661	1.2815	0.9876
EUR	0.8520	0.6740	1.0	0.0449	0.0075	1.1229	0.8637	0.6656
MXN	18.9926	15.0228	22.2907	1.0	0.1669	25.0294	19.2515	14.8361
JPY	113.81	90.02	133.57	5.99	1.0	149.98	115.36	88.90
GBP	0.7588	0.6002	0.8906	0.0400	0.0067	1.0	0.7692	0.5927
CHF	0.9866	0.7803	1.1579	0.0519	0.0087	1.3001	1.0	0.7706
AUD	1.2802	1.0126	1.5025	0.0674	0.0112	1.6871	1.2976	1.0

Forward exchange rates									
23-Oct-17	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.2643	1.2640	1.2633	1.2627	1.2616	1.2592	1.2587	1.2581	1.2585
Euro*	1.1737	1.1759	1.1801	1.1865	1.2007	1.2313	1.2617	1.2902	1.3167
Yen	113.805	113.6461	113.2590	112.6897	111.4160	108.5750	105.5850	102.5950	99.6710
UK pound*	1.3179	1.3191	1.3218	1.3255	1.3331	1.3494	1.3654	1.3813	1.3967
US\$	0.791	0.7911	0.7916	0.7920	0.7926	0.7942	0.7945	0.7948	0.7946
Euro*	1.4838	1.4864	1.4908	1.4982	1.5148	1.5504	1.5881	1.6232	1.6570
Yen	90.0178	89.91	89.65	89.25	88.31	86.23	83.89	81.55	79.20
UK pound*	1.6661	1.6674	1.6698	1.6737	1.6819	1.6990	1.7186	1.7378	1.7577

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