



FINANCIAL MARKETS DAILY

August 16, 2017

U.S. interest rates

16-Aug-17	Today	Week ago	Four weeks ago
Term			
Three-month	1.04	1.05	1.07
Six-month	1.14	1.15	1.10
Two-year	1.36	1.35	1.36
Three-year	1.52	1.51	1.52
Five-year	1.82	1.81	1.82
10-year	2.27	2.25	2.27
30-year	2.85	2.84	2.85
Treasury and money markets rates			

Foreign exchange rates

16-Aug-17	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.78613	1.1714	1.287	110.825	17.761	0.9743	0.7858	6.6855	0.7254	16.70	1271.2
Week ago	0.7874	1.1759	1.3005	110.085	17.949	0.9637	0.7889	6.6856	0.7339	16.94	1277.6
Four Weeks Ago	0.79327	1.1516	1.3018	111.975	17.548	0.9556	0.7953	6.7516	0.7357	16.28	1240.9

Cross currency rates

16-Aug-17	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7861	1.1714	0.056302	0.009023	1.28695	1.026431	0.78575
CAD	1.2721	1.0	1.4901	0.0716	0.0115	1.6371	1.3057	0.9995
EUR	0.8537	0.6711	1.0	0.0481	0.0077	1.0986	0.8762	0.6708
MXN	17.7614	13.9628	20.8057	1.0	0.1603	22.8580	18.2308	13.9560
JPY	110.83	87.12	129.82	6.24	1.0	142.63	113.75	87.08
GBP	0.7770	0.6108	0.9102	0.0437	0.0070	1.0	0.7976	0.6106
CHF	0.9743	0.7659	1.1412	0.0549	0.0088	1.2538	1.0	0.7655
AUD	1.2727	1.0005	1.4908	0.0717	0.0115	1.6379	1.3063	1.0

Forward exchange rates

16-Aug-17	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.2721	1.2716	1.2708	1.2698	1.2684	1.2658	1.2654	1.2646	1.2640
Euro*	1.1714	1.1733	1.1773	1.1836	1.1964	1.2231	1.2500	1.2764	1.3021
Yen	110.825	110.6695	110.3330	109.7674	108.6365	106.1326	103.4550	100.5900	97.7100
UK pound*	1.287	1.2882	1.2909	1.2951	1.3030	1.3198	1.3372	1.3542	1.3713

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