



FINANCIAL MARKETS DAILY

June 26, 2017

U.S. interest rates

26-Jun-17	Today	Week ago	Four weeks ago
Term			
Three-month	0.97	1.01	0.91
Six-month	1.10	1.12	1.07
Two-year	1.35	1.32	1.29
Three-year	1.48	1.47	1.46
Five-year	1.76	1.75	1.79
10-year	2.14	2.16	2.26
30-year	2.72	2.78	2.92
Treasury and money markets rates			

Foreign exchange rates

26-Jun-17	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	0.75546	1.1189	1.2736	111.655	17.913	0.9725	0.7574	6.8313	0.728	16.47	1239.4
Week ago	0.75654	1.1149	1.2736	111.525	17.958	0.9756	0.7599	6.8145	0.7235	16.50	1243.3
Four Weeks Ago	0.74327	1.1166	1.2841	111.26	18.477	0.9778	0.7441	6.8511	0.7057	17.40	1267

Cross currency rates

26-Jun-17	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD
USD	1.0	0.7555	1.1189	0.055825	0.008956	1.2736	1.028278	0.75735
CAD	1.3237	1.0	1.4811	0.0739	0.0119	1.6859	1.3611	1.0025
EUR	0.8937	0.6752	1.0	0.0499	0.0080	1.1383	0.9190	0.6769
MXN	17.9132	13.5326	20.0430	1.0	0.1604	22.8142	18.4197	13.5665
JPY	111.66	84.35	124.93	6.23	1.0	142.20	114.81	84.56
GBP	0.7852	0.5932	0.8785	0.0438	0.0070	1.0	0.8074	0.5947
CHF	0.9725	0.7347	1.0881	0.0543	0.0087	1.2386	1.0	0.7365
AUD	1.3204	0.9975	1.4774	0.0737	0.0118	1.6817	1.3577	1.0

Forward exchange rates

26-Jun-17	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	1.3237	1.3229	1.3216	1.3199	1.3172	1.3113	1.3071	1.3027	1.2983
Euro*	1.1189	1.1209	1.1245	1.1301	1.1421	1.1676	1.1938	1.2197	1.2454
Yen	111.655	111.5075	111.2118	110.7359	109.6492	107.2651	104.7000	101.9810	99.2442
UK pound*	1.2736	1.2748	1.2771	1.2806	1.2879	1.3031	1.3189	1.3349	1.3508

The material contained in this report is the property of Royal Bank of Canada and may not be reproduced in any way, in whole or in part, without express authorization of the copyright holder in writing. The statements and statistics contained herein have been prepared by RBC Economics Research based on information from sources considered to be reliable. We make no representation or warranty, express or implied, as to its accuracy or completeness. This publication is for the information of investors and business persons and does not constitute an offer to sell or a solicitation to buy securities.