



**FINANCIAL MARKETS DAILY**

October 23, 2017

**U.S. interest rates**

23-Oct-17	Today	Week ago	Four weeks ago
<b>Term</b>			
Three-month	1.09	1.08	1.03
Six-month	1.26	1.24	1.18
Two-year	1.58	1.51	1.44
Three-year	1.72	1.65	1.59
Five-year	2.03	1.92	1.88
10-year	2.39	2.29	2.26
30-year	2.90	2.82	2.79
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
<b>Today</b>	0.79098	1.1737	1.3179	113.805	18.993	0.9866	0.7812	6.6395	0.6968	16.91	1273.9
<b>Week ago</b>	0.79885	1.1797	1.325	112.19	19.035	0.9755	0.7851	6.584	0.7172	17.23	1294.7
<b>Four Weeks Ago</b>	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
<b>USD</b>	1.0	0.791	1.17365	0.052652	0.008787	1.31785	1.013633	0.78115
<b>CAD</b>	1.2643	1.0	1.4838	0.0666	0.0111	1.6661	1.2815	0.9876
<b>EUR</b>	0.8520	0.6740	1.0	0.0449	0.0075	1.1229	0.8637	0.6656
<b>MXN</b>	18.9926	15.0228	22.2907	1.0	0.1669	25.0294	19.2515	14.8361
<b>JPY</b>	113.81	90.02	133.57	5.99	1.0	149.98	115.36	88.90
<b>GBP</b>	0.7588	0.6002	0.8906	0.0400	0.0067	1.0	0.7692	0.5927
<b>CHF</b>	0.9866	0.7803	1.1579	0.0519	0.0087	1.3001	1.0	0.7706
<b>AUD</b>	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
<b>C\$</b>	1.2643	1.2640	1.2633	1.2627	1.2616	1.2592	1.2587	1.2581	1.2585
<b>Euro*</b>	1.1737	1.1759	1.1801	1.1865	1.2007	1.2313	1.2617	1.2902	1.3167
<b>Yen</b>	113.805	113.6461	113.2590	112.6897	111.4160	108.5750	105.5850	102.5950	99.6710
<b>UK pound*</b>	1.3179	1.3191	1.3218	1.3255	1.3331	1.3494	1.3654	1.3813	1.3967

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