



KEY INTEREST RATES									
	Canada		United States		EMU		Japan	United Kingdom	
	Prime	Bank rate	Prime	Fed Funds	Deposit	Repo rate	Discount	Base rate	
06/23/17	2.70	0.50	4.25	1.25	-0.40	0.00	0.30	0.25	
06/16/17	2.70	0.50	4.25	1.25	-0.40	0.00	0.30	0.25	
05/26/17	2.70	0.50	4.00	1.00	-0.40	0.00	0.30	0.25	

MONEY MARKET RATES										
		Banker Acceptances			Commercial Paper			Certificates of Deposit		
		1 month	3 month	6 month	1 month	3 month	6 month	1 month	3 month	6 month
United States	23-Jun-17	0.17	0.20	0.26	1.10	1.15	1.20	0.17	0.20	0.26
	16-Jun-17	0.17	0.20	0.26	1.10	1.15	1.20	0.17	0.20	0.26
Canada*	23-Jun-17	0.76	0.85	0.90	0.87	0.88	0.94	0.79	0.61	1.13
	16-Jun-17	0.74	0.81	0.90	0.79	0.81	0.85	0.95	1.01	1.16
Spread	23-Jun-17	0.59	0.65	0.64	-0.23	-0.27	-0.26	0.62	0.41	0.87
	16-Jun-17	0.57	0.61	0.64	-0.31	-0.34	-0.35	0.78	0.81	0.90

*Ask quotes used

GOVERNMENT YIELD CURVES										
(Bond-equivalent yields/365-day basis)										
		1 month	3 month	6 month	2 year	3 year	5 year	10 year	30 year	Spread *
United States	23-Jun-17	0.73	0.93	1.07	1.34	1.48	1.76	2.15	2.72	179bps
	16-Jun-17	0.84	1.0110	1.12	1.32	1.48	1.75	2.16	2.78	177bps
	26-May-17	0.7250	0.9350	1.08	1.30	1.46	1.79	2.25	2.92	198bps
Canada	23-Jun-17	0.56	0.65	0.74	0.90	1.01	1.13	1.48	1.98	133bps
	16-Jun-17	0.49	0.50	0.61	0.90	1.01	1.14	1.52	2.04	154bps
	26-May-17	0.48	0.53	0.55	0.72	0.79	0.97	1.45	2.09	156bps
Spread	23-Jun-17	-17	-29	-33	-45	-47	-64	-67	-75	
	16-Jun-17	-36	-51	-52	-42	-47	-61	-64	-75	
	26-May-17	-25	-41	-53	-58	-67	-82	-80	-83	

*Long bond minus 3 month T-bill

FOREIGN EXCHANGE											
(per US\$)		CDN\$	GBP*	YEN	EURO*	SF	MXN	AUS*	GOLD	SILVER	OIL
	23-Jun-17	1.327	1.272	111.260	1.120	0.969	17.978	0.758	1256.33	16.71	42.83**
	16-Jun-17	1.321	1.278	110.890	1.120	0.974	17.919	0.763	1254.13	16.66	44.76
	26-May-17	1.345	1.281	111.380	1.118	0.975	18.526	0.745	1267.43	17.40	49.89
Week Range	High	1.335	1.282	111.8	1.121	0.977	18.31	0.763	N/A	N/A	45.06
N.A. Trading	Low	1.319	1.259	110.8	1.112	0.968	17.90	0.754	N/A	N/A	42.05
% change											
Weekly		0.39	-0.47	0.33	0.01	-0.48	0.33	-0.63	0.18	0.30	-4.31
Monthly		-1.36	-0.68	-0.11	0.13	-0.54	-2.95	1.73	-0.88	-3.94	-14.15

*Inverted **closing price, previous day

INTERNATIONAL BOND YIELDS

	2 year	3 year	5 year	7 year	10 year	30 year
Japan	-0.10	-0.09	-0.08	-0.03	0.05	0.80
U.K.	0.23	0.27	0.51	0.72	1.04	1.68
Germany	-0.61	-0.59	-0.38	-0.13	0.26	1.06
France	-0.54	-0.46	-0.20	0.05	0.60	1.67
Italy	-0.17	0.13	0.70	1.35	1.92	3.03

FORWARDS

C\$/US\$ forward	1 year	2 year	3 year	4 year	5 year
23-Jun-17	-68.52/-65.48	-129.42/-115.42	-174/-135	-221/-170	-269/-205
16-Jun-17	-98.25/-92.5	-132/-109	-178/-139	-228/-177	-266/-202

INTERNATIONAL EURO-DEPOSIT RATES

	Overnight	1 month	3 month	6 month	12 month	12 month minus 1 month	3 month minus U.S. 3 month
U.S.							
23-Jun-17	1.28	1.28	1.20	1.35	1.60	32	0
26-May-17	1.01	1.10	1.29	1.41	1.71	61	9
Canada							
23-Jun-17	0.60	0.79	0.61	1.13	1.43	64	-59
26-May-17	0.48	0.83	0.95	1.03	1.22	39	-25
Euro							
23-Jun-17		-0.34	-0.33	-0.27	-0.14	20	-153
16-Jun-17		-0.36	-0.31	-0.27	-0.12	24	-151
U.K.							
23-Jun-17		0.39	0.49	0.58	0.77	38	-71
16-Jun-17		0.34	0.46	0.60	0.75	41	-74
Japan							
23-Jun-17		-0.02	0.11	0.10	0.22	24	-109
16-Jun-17		-0.02	0.04	0.08	0.15	17	-116
Switzerland							
23-Jun-17		-0.70	-0.65	-0.60	-0.48	22	-185
16-Jun-17		-0.68	-0.55	-0.48	-0.44	24	-175
Australia							
23-Jun-17		1.98	2.02	2.14	2.32	34	82
16-Jun-17		2.13	2.05	2.14	2.31	18	85

STOCK MARKETS

	S&P/TSX	DJ30	NASDAQ	S&P500	London FTSE100	Tokyo Nikkei	Frankfurt	Sydney	
Close	22-Jun-17	15220	21397	6237	2435	7439	20111	12794	5706
Past week	16-Jun-17	15193	21384	6152	2433	7464	19943	12753	5774
Month ago	26-May-17	15417	21080	6210	2416	-	19687	12602	5752
Year ago	23-Jun-16	14065	17949	4863	2103	6139	14952	9776	5247
% change									
Past week	16-Jun-17	0.18	0.06	1.38	0.06	-0.32	0.84	0.32	-1.18
Month ago	26-May-17	-1.28	1.50	0.43	0.77	-	2.15	1.52	-0.79
Year ago	23-Jun-16	8.21	19.21	28.26	15.77	21.19	34.50	30.87	8.76

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