



KEY INTEREST RATES

	Canada		United States		EMU		Japan	United Kingdom
	Prime	Bank rate	Prime	Fed Funds	Deposit	Repo rate	Discount	Base rate
06/15/18	3.45	1.25	5.00	2.00	-0.40	0.00	0.30	0.50
06/08/18	3.45	1.25	4.75	1.75	-0.40	0.00	0.30	0.50
05/18/18	3.45	1.25	4.75	1.75	-0.40	0.00	0.30	0.50

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	15-Jun-18	1.22	1.35	1.48	2.05	2.12	2.33	0.17	0.20	0.26
	08-Jun-18	1.22	1.35	1.48	1.92	2.12	2.33	0.17	0.20	0.26
Canada*	15-Jun-18	1.54	1.66	1.78	1.79	1.79	1.82	1.62	0.61	1.95
	08-Jun-18	1.55	1.65	1.78	1.78	1.80	1.83	1.54	1.77	1.95
Spread	15-Jun-18	0.32	0.31	0.30	-0.26	-0.33	-0.51	1.45	0.41	1.69
	08-Jun-18	0.33	0.30	0.30	-0.14	-0.32	-0.50	1.37	1.57	1.69

\*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	15-Jun-18	1.77	1.89	2.02	2.56	2.68	2.80	2.92	3.04	116bps
	08-Jun-18	1.77	1.9250	2.12	2.50	2.63	2.78	2.94	3.08	116bps
	18-May-18	1.6650	1.8990	2.09	2.55	2.72	2.89	3.07	3.21	131bps
Canada	15-Jun-18	1.03	1.20	1.43	1.89	1.99	2.08	2.22	2.25	105bps
	08-Jun-18	1.10	1.25	1.45	1.93	2.04	2.16	2.32	2.37	112bps
	18-May-18	1.15	1.27	1.45	2.06	2.19	2.34	2.51	2.52	125bps
Spread	15-Jun-18	-74	-69	-59	-67	-69	-71	-70	-79	
	08-Jun-18	-67	-68	-67	-57	-59	-61	-61	-72	
	18-May-18	-52	-63	-64	-49	-52	-55	-55	-69	

\*Long bond minus 3 month T-bill

FOREIGN EXCHANGE

(per US\$)		CDN\$	GBP*	YEN	EURO*	SF	MXN	AUS*	GOLD	SILVER	OIL
	15-Jun-18	1.318	1.328	110.560	1.160	0.997	20.670	0.745	1278.06	16.57	67.04**
	08-Jun-18	1.293	1.341	109.570	1.177	0.985	20.295	0.760	1299.50	16.83	65.59
	18-May-18	1.288	1.348	110.770	1.178	0.998	19.963	0.752	1293.50	16.49	71.65
Week Range	High	1.320	1.345	110.9	1.185	0.999	20.96	0.762	N/A	N/A	67.16
N.A. Trading	Low	1.295	1.321	109.2	1.154	0.983	20.27	0.744	N/A	N/A	64.58
% change											
Weekly		1.97	-0.98	0.90	-1.41	1.18	1.85	-2.00	-1.65	-1.51	2.21
Monthly		2.32	-1.44	-0.19	-1.49	-0.11	3.54	-0.89	-1.19	0.50	-6.43

\*Inverted \*\*closing price, previous day

## INTERNATIONAL BOND YIELDS

	2 year	3 year	5 year	7 year	10 year	30 year
Japan	-0.13	-0.12	-0.11	-0.05	0.04	0.72
U.K.	0.72	0.75	1.05	1.16	1.32	1.77
Germany	-0.64	-0.54	-0.23	0.02	0.40	1.17
France	-0.53	-0.38	-0.09	0.25	0.74	1.66
Italy	0.66	0.95	1.58	2.20	2.62	3.51

## FORWARDS

C\$/US\$ forward	1 year	2 year	3 year	4 year	5 year
15-Jun-18	-99.08/-95.42	-188.23/-171.66	-219/-203	297.78/-227.78	-260/-217
08-Jun-18	-97.38/-93.88	-178/-166	-219/-203	-278.8/-238.8	-260/-217

## 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.	15-Jun-18	2.05	2.25	2.49	2.65	2.91	66	0
	18-May-18	1.80	2.11	2.49	2.66	2.93	82	0
Canada	15-Jun-18	1.53	1.62	0.61	1.95	2.25	63	-188
	18-May-18	1.33	1.45	1.77	1.95	2.25	80	-72
Euro	15-Jun-18		-0.37	-0.32	-0.26	-0.13	24	-281
	08-Jun-18		-0.35	-0.22	-0.21	-0.13	22	-271
U.K.	15-Jun-18		0.54	0.69	0.79	0.99	45	-180
	08-Jun-18		0.62	0.79	0.89	1.02	40	-170
Japan	15-Jun-18		-0.27	0.04	-0.05	0.15	42	-245
	08-Jun-18		0.13	0.04	-0.01	0.15	2	-245
Switzerland	15-Jun-18		-0.67	-0.60	-0.57	-0.55	12	-309
	08-Jun-18		-0.60	-0.60	-0.57	-0.48	12	-309
Australia	15-Jun-18		2.16	2.18	2.22	2.60	44	-31
	08-Jun-18		2.36	2.18	2.25	2.60	24	-31

## STOCK MARKETS

		S&P/TSX	DJ30	NASDAQ	S&P500	London FTSE100	Tokyo Nikkei	Frankfurt	Sydney
Close	14-Jun-18	16329	25175	7761	2771	7766	22739	13107	6017
Past week	08-Jun-18	16203	-	7646	2779	7681	22695	12767	6045
Month ago	18-May-18	16162	24715	7354	2713	7779	22930	13078	6087
Year ago	15-Jun-17	15320	21395	6265	2438	7424	20133	12733	5716
<b>% change</b>									
Past week	08-Jun-18	0.78	-	1.51	-0.30	1.10	0.19	2.67	-0.47
Month ago	18-May-18	1.03	1.86	5.53	2.13	-0.17	-0.84	0.22	-1.16
Year ago	15-Jun-17	6.59	17.67	23.87	13.64	4.60	12.94	2.93	5.26

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