



FINANCIAL INDICATORS

Closing of: 6-30-09

| Bond Markets | | | | | | | | | |
|------------------------------|----------|--------|--------|---------|-------------------------------------|---------|--------|--------|---------|
| | Closing | Change | | | | Closing | Change | | |
| | 6-30-09 | 1 day | MTD | YTD | | 6-30-09 | 1 day | MTD | YTD |
| Canada | | | | | USA | | | | |
| Overnight rate target | 0.25 | 0.0 | 0.0 | -125.0 | Fed funds rate | 0.25 | 0.0 | 0.0 | 0.0 |
| 3 months | 0.25 | 1.0 | 3.0 | -64.0 | 3 months | 0.19 | -1.0 | 4.0 | 8.0 |
| 2 years | 0.79 | 0.0 | -3.9 | -30.3 | 2 years | 1.12 | 0.9 | 19.7 | 35.4 |
| 5 years | 2.26 | -0.5 | 5.9 | 57.1 | 5 years | 2.56 | 2.8 | 20.8 | 100.8 |
| 7 years | 2.71 | -3.0 | 2.3 | 59.1 | 7 years | 3.20 | 2.8 | 16.1 | 157.0 |
| 10 years | 3.22 | -3.8 | -2.4 | 54.2 | 10 years | 3.52 | 2.9 | 5.4 | 126.8 |
| 30 years | 3.86 | -3.8 | -13.8 | 40.9 | 30 years | 4.31 | 0.5 | -2.6 | 161.5 |
| Quebec | | | | | Ontario | | | | |
| 2 years | 1.17 | 2.4 | 2.7 | -69.4 | 2 years | 1.83 | 1.0 | 2.9 | -48.2 |
| 5 years | 3.23 | -4.5 | -5.0 | 25.0 | 5 years | 2.79 | -1.7 | 1.9 | -8.4 |
| 7 years | 3.56 | -5.6 | -7.7 | -23.5 | 7 years | 3.32 | -4.7 | -9.4 | -15.3 |
| 10 years | 4.41 | -6.3 | -17.7 | -1.1 | 10 years | 4.07 | -6.0 | -10.4 | 0.6 |
| 30 years | 4.91 | -5.8 | -27.4 | -1.5 | 30 years | 4.78 | -5.2 | -21.0 | 9.3 |
| International 10 year | | | | | 10 year spread Canada / Intl | | | | |
| Germany | 3.38 | 1.1 | -16.5 | 44.0 | Germany | -16 | -4.8 | 14.0 | 10.2 |
| France | 3.72 | 0.4 | -24.2 | 39.1 | France | -50 | -4.2 | 21.7 | 15.1 |
| United Kingdom | 3.69 | 7.3 | -6.1 | 60.1 | United Kingdom | -46 | -11.1 | 3.7 | -5.9 |
| Japan | 1.36 | -0.4 | -12.2 | 18.4 | Japan | 187 | -3.3 | 9.8 | 35.8 |
| Australia | 5.52 | 3.5 | 24.8 | 154.0 | Australia | -230 | -7.3 | -27.3 | -99.8 |
| Spreads | | | | | | | | | |
| Canada/USA | Closing | Change | | | Quebec/Canada | Closing | Change | | |
| | 6-30-09 | 1 day | MTD | YTD | | 6-30-09 | 1 day | MTD | YTD |
| 3 month | 6 | 2.0 | -1.0 | -72.0 | 2 years | 65.0 | 0.0 | 3.0 | -55.0 |
| 2 years | -33 | -0.9 | -23.6 | -65.6 | 5 years | 77.0 | -1.0 | -7.0 | -52.0 |
| 5 years | -30 | -3.3 | -14.9 | -43.7 | 7 years | 87.0 | -1.0 | -7.0 | -85.0 |
| 7 years | -49 | -5.8 | -13.8 | -97.9 | 10 years | 104.0 | -1.0 | -15.0 | -75.0 |
| 10 years | -29 | -6.7 | -7.9 | -72.6 | 30 years | 105.0 | -1.0 | -14.0 | -45.0 |
| 30 years | -45 | -4.2 | -11.1 | -120.7 | | | | | |
| Stock Indices | | | | | Currencies | | | | |
| | Closing | Change | | | | Closing | Change | | |
| | 6-30-09 | 1 day | MTD | YTD | | 6-30-09 | 1 day | MTD | YTD |
| Toronto S&P / TSX composite | 10374.91 | -0.97% | 0.05% | 15.43% | CAD\$ / US\$ | 1.1628 | -0.51% | -6.60% | 4.61% |
| NYSE S&P 500 | 919.32 | -0.85% | 0.02% | 1.78% | US\$ / Euro | 1.4033 | 0.36% | 0.88% | -0.43% |
| Tokyo Nikkei 225 | 9958.44 | 1.79% | 4.58% | 12.40% | US\$ / Australian\$ | 0.8064 | 0.22% | -0.66% | -14.42% |
| London FTSE 100 | 4249.21 | -1.04% | -3.82% | -4.17% | Japanese Yen / US\$ | 96.330 | -0.20% | -1.06% | -6.17% |
| Paris CAC 40 | 3140.44 | -1.67% | -4.19% | -2.41% | Mexican Peso / US\$ | 13.185 | 0.00% | -0.26% | 3.72% |
| Frankfurt DAX | 4808.64 | -1.56% | -2.68% | -0.03% | US\$ index | 80.1330 | 0.37% | 0.99% | -1.45% |
| Futures | | | | | DEX Universe Index | | | | |
| | Closing | Change | | | | Change | | | |
| | 6-30-09 | 1 day | MTD | YTD | | 1 day | MTD | YTD | |
| Crude Oil (WTI) | 69.89 | -2.24% | 5.40% | 56.70% | Treasury Bills 91 days | 0.00% | 0.03% | 0.45% | |
| Gold | 938.05 | -0.11% | -2.27% | 8.80% | Short term (1 to 5 years) | 0.03% | 0.40% | 2.39% | |
| CRB | 398.76 | -1.34% | -4.38% | 9.83% | Mid term (5 to 10 years) | 0.28% | 1.52% | 4.19% | |
| 30y Bond Futures | 118.36 | -0.17% | -0.62% | -14.26% | Long term (10 years and up) | 0.57% | 3.31% | 2.57% | |
| | | | | | Universe | 0.22% | 1.37% | 2.79% | |
| | | | | | Federals | 0.14% | 0.42% | -0.94% | |
| | | | | | Provincials | 0.42% | 1.77% | 2.01% | |
| | | | | | Corporates | 0.16% | 2.55% | 10.19% | |