

Financial Flash Report

June 7, 2023

	Maturity (MM/DD/YY)	Time Stamp	2023-06-07	52 Week		Delta						
				Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months	
Rates												
Canada Government 1yr	01/04/24	07:00 EST	4.98%	2.91%	4.98%	▲ 5bps	▲ 17bps	▲ 61bps	▲ 28bps	▲ 55bps	▲ 212bps	
Canada Government 3yr	10/01/25	07:00 EST	3.99%	2.84%	4.25%	▲ 6bps	▲ 15bps	▲ 53bps	▲ 0bps	▲ 48bps	▲ 97bps	
Canada Government 5yr	09/01/27	07:00 EST	3.57%	2.57%	3.90%	▲ 7bps	▲ 11bps	▲ 64bps	▲ 3bps	▲ 57bps	▲ 47bps	
Canada Government 7yr	12/01/29	07:00 EST	3.34%	2.49%	3.74%	▲ 6bps	▲ 10bps	▲ 54bps	▲ 1bps	▲ 59bps	▲ 20bps	
Canada Government 10yr	12/01/32	07:00 EST	3.30%	2.51%	3.74%	▲ 5bps	▲ 9bps	▲ 45bps	▼ -2bps	▲ 52bps	▲ 11bps	
Canada Government 20yr	06/01/41	07:00 EST	3.30%	2.73%	3.86%	▲ 3bps	▲ 3bps	▲ 22bps	▼ -1bps	▲ 43bps	▲ 10bps	
Canada Mortgage Bond 1yr	12/15/23	07:00 EST	4.88%	2.32%	4.88%	▲ 5bps	▲ 23bps	▲ 44bps	▲ 27bps	▲ 64bps	▲ 254bps	
Canada Mortgage Bond 3yr	12/15/25	07:00 EST	4.32%	2.97%	4.32%	▲ 7bps	▲ 18bps	▲ 72bps	▲ 25bps	▲ 69bps	▲ 112bps	
Canada Mortgage Bond 5yr	12/15/27	07:00 EST	3.81%	2.90%	4.16%	▲ 4bps	▲ 11bps	▲ 58bps	▲ 7bps	▲ 53bps	▲ 36bps	
Canada Mortgage Bond 7yr	06/15/30	07:00 EST	3.74%	2.89%	4.18%	▲ 6bps	▲ 11bps	▲ 51bps	▲ 8bps	▲ 51bps	▲ 22bps	
Canada Mortgage Bond 10yr	09/15/32	07:00 EST	3.73%	2.97%	4.20%	▲ 6bps	▲ 11bps	▲ 47bps	0bps	▲ 46bps	▲ 7bps	
Bank of Canada Rate		†	4.75%	1.50%	4.75%	▲ 25bps	▲ 25bps	▲ 25bps	▲ 25bps	▲ 100bps	▲ 325bps	
CORRA		†	4.50%	1.46%	4.51%	0bps	0bps	0bps	0bps	▲ 74bps	▲ 304bps	
CDOR 1mo		†	5.02%	1.83%	5.02%	▲ 1bps	▲ 4bps	▲ 7bps	▲ 9bps	▲ 48bps	▲ 321bps	
CDOR 3mo		†	5.12%	2.26%	5.12%	▲ 0bps	▲ 5bps	▲ 10bps	▲ 9bps	▲ 34bps	▲ 289bps	
Banker's Acceptance 1mo			4.75%	1.59%	4.75%	▲ 1bps	▲ 2bps	▲ 7bps	▲ 10bps	▲ 46bps	▲ 317bps	
Banker's Acceptance 3mo			4.87%	2.04%	4.91%	▲ 7bps	▲ 4bps	▼ -5bps	▲ 12bps	▲ 38bps	▲ 285bps	
RBC Prime Rate		†	6.70%	3.70%	6.70%	0bps	0bps	0bps	0bps	▲ 75bps	▲ 300bps	

Spread over GoC Equivalent											
		Time Stamp				1 Day	1 Week	1 Month	3 Months	6 Months	12 Months
Canada Mortgage Bond 5yr		07:00 EST	24bps	7bps	58bps	▼ -3bps	▼ 0bps	▼ -5bps	▲ 4bps	▼ -4bps	▼ -11bps
Canada Mortgage Bond 10yr		07:00 EST	43bps	36bps	52bps	▲ 0bps	▲ 3bps	▲ 2bps	▲ 2bps	▼ -6bps	▼ -4bps
Corporate A 3yr		†	98bps	78bps	129bps	▼ -1bps	▼ -5bps	▲ 3bps	▲ 16bps	▼ -13bps	▼ -24bps
Corporate A 5yr		†	119bps	112bps	163bps	▲ 0bps	▼ -2bps	▼ -16bps	▲ 5bps	▼ -41bps	▼ 0bps
Corporate A 10yr		†	136bps	136bps	184bps	▼ -2bps	▼ -7bps	▼ -15bps	▼ -4bps	▼ -32bps	▼ -9bps
Corporate A 20yr		†	150bps	148bps	175bps	▼ 0bps	▼ -4bps	▼ -3bps	▼ -2bps	▼ -5bps	▼ -8bps
Corporate BBB 3yr		†	147bps	118bps	166bps	▼ 0bps	▼ -2bps	▲ 11bps	▲ 27bps	▼ -2bps	▼ -13bps
Corporate BBB 5yr		†	179bps	158bps	202bps	▲ 2bps	▲ 3bps	▲ 1bps	▲ 21bps	▼ -8bps	▲ 11bps
Corporate BBB 10yr		†	201bps	188bps	240bps	▲ 0bps	▼ -5bps	▼ -1bps	▲ 5bps	▼ -11bps	▼ -8bps
Corporate BBB 20yr		†	207bps	205bps	248bps	▼ -1bps	▼ -7bps	▼ -5bps	▼ -11bps	▼ -11bps	▼ -36bps
5yr Deposit Note (RBC)		†	132bps	115bps	166bps	▼ -1bps	▼ -9bps	▼ -5bps	▲ 12bps	▼ -17bps	▲ 1bps

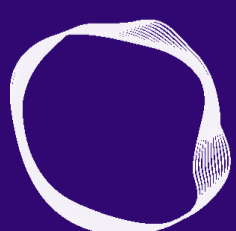
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			Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months	
Indices											
TSX	09:30 EST	20,078	17,958	20,881	▲ 0.8%	▲ 2.1%	▼ -1.3%	▼ -2.0%	▲ 0.5%	▼ -3.1%	
TSX REIT Total Return Index	†	3,115	3,014	4,053	▲ 0.2%	▲ 3.1%	▼ -8.7%	▼ -21.3%	▼ -14.4%	▼ -20.1%	
S&P 500	09:30 EST	4,285	3,520	4,290	▲ 0.3%	▲ 2.3%	▲ 4.9%	▲ 5.9%	▲ 9.0%	▲ 4.6%	
Economic Metrics											
CAD/USD	07:00 EST	0.7461	0.7209	0.7980	▲ 0.3%	▲ 1.5%	▲ 1.0%	▲ 1.6%	▲ 1.9%	▼ -6.1%	
Crude Oil Spot Price	07:00 EST	71.56	66.62	122.43	▼ -0.6%	▲ 2.8%	▲ 4.2%	▼ -11.1%	▼ -4.0%	▼ -39.9%	
Non-Residential Construction Prices (quarterly)*	‡	137.70	110.90	137.70	n.a.	n.a.	n.a.	▲ 1.7%	▲ 3.3%	▲ 10.1%	
Residential Construction Price (quarterly)*	‡	168.30	123.30	168.30	n.a.	n.a.	n.a.	▲ 1.9%	▲ 2.9%	▲ 11.3%	
Residential Metrics											
CMHC Total Housing Starts (monthly)	‡	261,559	213,749	297,798	0.0%	0.0%	0.0%	▲ 8.3%	▼ -0.6%	▼ -6.4%	
BoC Residential Mortgage Rate (weekly)	‡	6.49%	5.39%	6.49%	0bps	0bps	0bps	0bps	0bps	▲ 110bps	

Footnotes: || Published with 1-day delay by IIROC; * 2017 = 100; † Previous session's close; ‡ As of the latest report

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