

Financial Flash Report

May 26, 2023

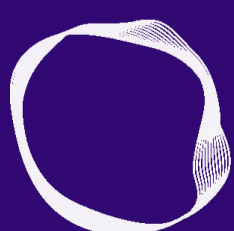
	Maturity (MM/DD/YY)	Time Stamp	2023-05-26	52 Week		Delta					
				Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months
Rates											
Canada Government 1yr	01/04/24	07:00 EST	4.79%	2.43%	4.79%	▲ 3bps	▲ 7bps	▲ 39bps	▲ 7bps	▲ 37bps	▲ 233bps
Canada Government 3yr	10/01/25	07:00 EST	3.86%	2.55%	4.25%	▼ -1bps	▲ 14bps	▲ 38bps	▼ -11bps	▲ 20bps	▲ 132bps
Canada Government 5yr	09/01/27	07:00 EST	3.49%	2.57%	3.90%	▲ 0bps	▲ 13bps	▲ 55bps	▼ -3bps	▲ 27bps	▲ 88bps
Canada Government 7yr	12/01/29	07:00 EST	3.30%	2.49%	3.74%	▼ -1bps	▲ 10bps	▲ 52bps	▼ -6bps	▲ 33bps	▲ 63bps
Canada Government 10yr	12/01/32	07:00 EST	3.28%	2.51%	3.74%	▼ -1bps	▲ 10bps	▲ 47bps	▼ -7bps	▲ 30bps	▲ 51bps
Canada Government 20yr	06/01/41	07:00 EST	3.37%	2.73%	3.86%	▼ 0bps	▲ 11bps	▲ 36bps	▼ 0bps	▲ 29bps	▲ 49bps
Canada Mortgage Bond 1yr	12/15/23	07:00 EST	4.72%	1.97%	4.76%	▼ -3bps	▲ 4bps	▲ 28bps	▲ 6bps	▲ 39bps	▲ 278bps
Canada Mortgage Bond 3yr	12/15/25	07:00 EST	4.17%	2.74%	4.31%	▼ 0bps	▲ 15bps	▲ 56bps	▲ 13bps	▲ 37bps	▲ 144bps
Canada Mortgage Bond 5yr	12/15/27	07:00 EST	3.71%	2.90%	4.16%	▼ -2bps	▲ 8bps	▲ 47bps	▼ -1bps	▲ 25bps	▲ 74bps
Canada Mortgage Bond 7yr	06/15/30	07:00 EST	3.68%	2.89%	4.18%	▲ 0bps	▲ 10bps	▲ 47bps	▼ -2bps	▲ 25bps	▲ 61bps
Canada Mortgage Bond 10yr	09/15/32	07:00 EST	3.68%	2.97%	4.20%	▼ 0bps	▲ 9bps	▲ 43bps	▼ -6bps	▲ 20bps	▲ 42bps
Bank of Canada Rate		†	4.50%	1.00%	4.50%		0bps	0bps	0bps	▲ 75bps	▲ 350bps
CORRA		†	4.50%	0.96%	4.51%		0bps	0bps	0bps	▲ 74bps	▲ 354bps
CDOR 1mo		†	4.95%	1.70%	4.97%	▲ 0bps	▲ 0bps	▼ -1bps	▲ 5bps	▲ 56bps	▲ 330bps
CDOR 3mo		†	5.05%	2.10%	5.07%	▲ 1bps	▲ 1bps	▲ 0bps	▲ 4bps	▲ 34bps	▲ 298bps
Banker's Acceptance 1mo			4.71%	1.45%	4.73%	▲ 2bps	▲ 4bps	▲ 0bps	▲ 7bps	▲ 57bps	▲ 327bps
Banker's Acceptance 3mo			4.79%	1.91%	4.91%	▲ 0bps	▼ -2bps	▲ 1bps	▲ 10bps	▲ 30bps	▲ 294bps
RBC Prime Rate		†	6.70%	3.20%	6.70%		0bps	0bps	0bps	▲ 75bps	▲ 350bps
Spread over GoC Equivalent											
Canada Mortgage Bond 5yr		07:00 EST	22bps	7bps	58bps	▼ -2bps	▼ -4bps	▼ -7bps	▲ 2bps	▼ -2bps	▼ -13bps
Canada Mortgage Bond 10yr		07:00 EST	40bps	36bps	52bps	▲ 0bps	▼ -1bps	▼ -3bps	▲ 1bps	▼ -9bps	▼ -9bps
Corporate A 3yr		†	105bps	78bps	129bps	▲ 1bps	▼ -1bps	▲ 8bps	▲ 15bps	▼ -9bps	▼ -21bps
Corporate A 5yr		†	122bps	112bps	163bps	▲ 1bps	▲ 1bps	▼ -11bps	▼ -1bps	▼ -34bps	▼ -2bps
Corporate A 10yr		†	144bps	139bps	184bps	▲ 1bps	▲ 2bps	▼ -7bps	▼ -1bps	▼ -25bps	▼ -3bps
Corporate A 20yr		†	153bps	148bps	175bps	▲ 1bps	▼ -1bps	▼ -1bps	▼ -1bps	▼ -6bps	▼ -7bps
Corporate BBB 3yr		†	151bps	118bps	166bps	▲ 1bps	▼ -3bps	▲ 10bps	▲ 25bps	▼ -3bps	▼ -12bps
Corporate BBB 5yr		†	175bps	158bps	202bps	▲ 1bps	▼ -3bps	▼ -4bps	▲ 13bps	▼ -14bps	▲ 5bps
Corporate BBB 10yr		†	204bps	188bps	240bps	▲ 2bps	▲ 0bps	▼ -1bps	▲ 6bps	▼ -15bps	▼ -6bps
Corporate BBB 20yr		†	214bps	205bps	248bps	▲ 2bps	▲ 1bps	▼ 0bps	▼ -7bps	▼ -10bps	▼ -29bps
5yr Deposit Note (RBC)		†	139bps	115bps	166bps	▲ 1bps	▼ -1bps	▲ 6bps	▲ 15bps	▼ -9bps	▲ 10bps
Indices											
TSX		09:30 EST	19,847	17,958	20,914	▼ -0.1%	▼ -2.5%	▼ -2.9%	▼ -1.1%	▼ -2.5%	▼ -3.0%
TSX REIT Total Return Index		†	3,032	3,020	4,053	▲ 0.4%	▼ -0.9%	▼ -13.1%	▼ -23.4%	▼ -18.6%	▼ -22.0%
S&P 500		09:30 EST	4,156	3,520	4,290	▲ 0.0%	▼ -1.1%	▲ 1.7%	▲ 4.6%	▲ 3.3%	▲ 4.3%
Economic Metrics											
CAD/USD		07:00 EST	0.7330	0.7209	0.7980	▼ -0.4%	▼ -1.0%	▼ -0.1%	▼ -0.7%	▼ -2.2%	▼ -6.1%
Crude Oil Spot Price		07:00 EST	71.89	66.62	122.43	▼ -3.1%	▼ -0.1%	▼ -6.7%	▼ -4.9%	▼ -7.3%	▼ -35.1%
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%	▲ 22.3%	▲ 22.4%	▼ -1.1%	▲ 0.5%
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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