

CMLS Financial Flash Report – May 6, 2021



	5/6/2021	52 Week		Delta							
		Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months		
Rates											
Canada Government 5yr	0.92%	0.28%	1.03%	▲ 1	▼ -4	▼ -3	▲ 39	▲ 49	▲ 50		
Canada Government 10yr	1.57%	0.43%	1.63%	▼ -1	▼ -2	▲ 7	▲ 56	▲ 88	▲ 97		
Canada Government 15yr	1.77%	0.62%	1.81%	0	▼ -4	▲ 9	▲ 54	▲ 92	▲ 90		
Canada Mortgage Bond 5yr	1.15%	0.57%	1.26%	▲ 1	▼ -3	▼ -6	▲ 43	▲ 50	▲ 32		
Canada Mortgage Bond 10yr	1.97%	0.86%	2.04%	▼ -4	▲ 1	▲ 3	▲ 66	▲ 93	▲ 86		
Bank of Canada rate	0.25%	0.25%	0.25%	0	0	0	0	0	0		
CDOR 3mo	0.44%	0.44%	0.64%	0	0	0	0	▼ -6	▼ -21		
Banker's Acceptance 3mo	0.19%	0.16%	0.40%	0	▲ 2	0	▲ 1	▼ -5	▼ -19		
RBC Prime Rate	2.45%	2.45%	2.45%	0	0	0	0	0	0		
Spreads over GoC (bps)											
Canada Mortgage Bond 5yr	23	15	42	▲ 1	▲ 1	▼ -2	▲ 4	▲ 1	▼ -18		
Canada Mortgage Bond 10yr	40	27	53	▼ -4	▲ 3	▼ -4	▲ 10	▲ 5	▼ -11		
Corporate BBB 5yr	102	86	207	▼ -1	▲ 1	▲ 8	▲ 6	▼ -27	▼ -90		
Corporate BBB 10yr	149	137	246	0	▲ 1	▲ 2	▲ 8	▼ -39	▼ -80		
5yr Deposit Note (RBC)	56	40	140	▼ -1	▲ 1	0	▲ 11	▼ -6	▼ -75		
Indices											
TSX	19,291	14,503	19,357	▼ -0.1%	▲ 0.2%	▲ 1.0%	▲ 6.4%	▲ 18.5%	▲ 30.1%		
TSX REIT Total Return Index	3,724	2,639	3,753	▲ 0.1%	▲ 1.4%	▲ 4.7%	▲ 13.1%	▲ 28.1%	▲ 34.2%		
S&P 500	4,202	2,820	4,211	▲ 0.8%	▼ -0.2%	▲ 3.1%	▲ 8.1%	▲ 19.7%	▲ 47.5%		
Economic Metrics											
CAD/USD	0.8231	0.7069	0.8231	▲ 1.0%	▲ 1.1%	▲ 3.4%	▲ 5.0%	▲ 7.4%	▲ 16.4%		
Crude Oil Spot Price	64.71	23.55	66.09	▼ -1.4%	▼ -0.5%	▲ 9.1%	▲ 13.8%	▲ 74.2%	▲ 169.7%		
Residential Metrics											
CMHC Total Housing Starts	335.20	164.71	335.20	0.0%	0.0%	▲ 36.3%	▲ 46.8%	▲ 56.0%	▲ 103.5%		
Residential Mortgage Rate (BoC)	4.79%	4.79%	5.04%	0.0%	0.0%	0.0%	0.0%	0.0%	▼ -5.0%		

Mortgage Analytics Group



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