

CMLS Financial Flash Report – February 15, 2022



	2/15/2022	52 Week		Delta						
		Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months	
Rates										
Canada Government 5yr	1.82%	0.55%	1.82%	▲ 5	▲ 13	▲ 26	▲ 33	▲ 93	▲ 127	
Canada Government 10yr	2.03%	1.04%	2.03%	▲ 7	▲ 12	▲ 20	▲ 27	▲ 78	▲ 99	
Canada Government 15yr	2.20%	1.28%	2.20%	▲ 4	▲ 10	▲ 25	▲ 29	▲ 74	▲ 92	
Canada Mortgage Bond 5yr	2.17%	0.74%	2.17%	▲ 2	▲ 12	▲ 30	▲ 44	▲ 106	▲ 143	
Canada Mortgage Bond 10yr	2.51%	1.33%	2.51%	▲ 6	▲ 13	▲ 27	▲ 37	▲ 79	▲ 118	
Bank of Canada rate	0.25%	0.25%	0.25%	0	0	0	0	0	0	
CDOR 3mo	0.86%	0.43%	0.86%	▲ 2	▲ 7	▲ 28	▲ 37	▲ 42	▲ 42	
Banker's Acceptance 3mo	0.60%	0.16%	0.63%	▲ 1	▲ 3	▲ 22	▲ 34	▲ 39	▲ 44	
RBC Prime Rate	2.45%	2.45%	2.45%	0	0	0	0	0	0	
Spreads over GoC (bps)										
Canada Mortgage Bond 5yr	35	13	38	▼ -2	▼ -1	▲ 4	▲ 11	▲ 13	▲ 16	
Canada Mortgage Bond 10yr	48	29	49	0	▲ 2	▲ 7	▲ 11	▲ 1	▲ 19	
Corporate BBB 5yr	133	86	133	0	▲ 7	▲ 24	▲ 36	▲ 25	▲ 38	
Corporate BBB 10yr	182	137	184	▼ -2	▲ 5	▲ 27	▲ 31	▲ 21	▲ 42	
5yr Deposit Note (RBC)	86	40	87	0	▲ 4	▲ 21	▲ 36	▲ 29	▲ 42	
Indices										
TSX	21,503	18,060	21,769	▲ 0.7%	▲ 0.6%	▲ 0.7%	▼ -0.8%	▲ 4.8%	▲ 16.5%	
TSX REIT Total Return Index	4,190	3,280	4,345	▲ 1.0%	▲ 0.8%	▼ -0.6%	▼ -1.8%	▲ 2.0%	▲ 27.1%	
S&P 500	4,471	3,768	4,797	▲ 1.6%	▼ -1.1%	▼ -4.1%	▼ -4.5%	▲ 0.1%	▲ 13.6%	
Economic Metrics										
CAD/USD	0.7863	0.7727	0.8309	▲ 0.1%	▼ -0.1%	▼ -1.3%	▼ -1.6%	▼ -1.6%	▼ -0.6%	
Crude Oil Spot Price	92.07	57.76	95.46	▼ -3.6%	▲ 3.0%	▲ 9.8%	▲ 13.8%	▲ 34.5%	▲ 54.8%	
Residential Metrics										
CMHC Total Housing Starts	230.75	230.75	333.28	▼ -2.3%	▼ -2.3%	▼ -23.4%	▼ -8.1%	▼ -15.2%	▼ -25.8%	
Residential Mortgage Rate (BoC)	4.79%	4.79%	4.79%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	

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