

CMLS Financial Flash Report – February 16, 2022



	2/16/2022	52 Week		Delta						
		Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months	
Rates										
Canada Government 5yr	1.79%	0.63%	1.82%	▼ -3	▲ 12	▲ 23	▲ 22	▲ 93	▲ 117	
Canada Government 10yr	2.00%	1.12%	2.03%	▼ -3	▲ 10	▲ 17	▲ 18	▲ 78	▲ 88	
Canada Government 15yr	2.18%	1.35%	2.20%	▼ -2	▲ 8	▲ 23	▲ 21	▲ 74	▲ 82	
Canada Mortgage Bond 5yr	2.17%	0.82%	2.18%	▼ -1	▲ 14	▲ 30	▲ 36	▲ 107	▲ 135	
Canada Mortgage Bond 10yr	2.48%	1.42%	2.51%	▼ -3	▲ 11	▲ 24	▲ 29	▲ 81	▲ 106	
Bank of Canada rate	0.25%	0.25%	0.25%	0	0	0	0	0	0	
CDOR 3mo	0.87%	0.43%	0.87%	▲ 2	▲ 8	▲ 29	▲ 39	▲ 43	▲ 44	
Banker's Acceptance 3mo	0.63%	0.17%	0.63%	▲ 3	▲ 8	▲ 25	▲ 37	▲ 42	▲ 46	
RBC Prime Rate	2.45%	2.45%	2.45%	0	0	0	0	0	0	
Spreads over GoC (bps)										
Canada Mortgage Bond 5yr	38	13	38	▲ 2	▲ 2	▲ 7	▲ 14	▲ 15	▲ 19	
Canada Mortgage Bond 10yr	48	30	49	▼ -1	▲ 1	▲ 6	▲ 11	▲ 3	▲ 18	
Corporate BBB 5yr	133	86	133	▲ 1	▲ 5	▲ 25	▲ 40	▲ 27	▲ 41	
Corporate BBB 10yr	182	137	184	0	▲ 4	▲ 27	▲ 31	▲ 23	▲ 45	
5yr Deposit Note (RBC)	88	40	88	▲ 2	▲ 5	▲ 23	▲ 39	▲ 32	▲ 44	
Indices										
TSX	21,384	18,060	21,769	▼ -0.6%	▼ -1.0%	▲ 0.1%	▼ -1.5%	▲ 4.4%	▲ 15.6%	
TSX REIT Total Return Index	4,211	3,280	4,345	▲ 0.5%	▲ 1.3%	▼ -0.1%	▼ -1.2%	▲ 2.8%	▲ 27.8%	
S&P 500	4,475	3,768	4,797	▲ 0.1%	▼ -2.4%	▼ -4.0%	▼ -4.8%	▼ -0.1%	▲ 13.8%	
Economic Metrics										
CAD/USD	0.7880	0.7727	0.8309	▲ 0.2%	▼ -0.1%	▼ -1.1%	▼ -1.0%	▼ -0.9%	▲ 0.0%	
Crude Oil Spot Price	93.66	57.76	95.46	▲ 1.7%	▲ 4.5%	▲ 11.7%	▲ 16.0%	▲ 39.2%	▲ 56.0%	
Residential Metrics										
CMHC Total Housing Starts	230.75	230.75	333.28	0.0%	▼ -2.3%	▼ -23.4%	▼ -2.5%	▼ -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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Eric Clark, CFA

VP & Managing Director

604.488.3897

Eric.Clark@intellifi.ca

Sukhman Grewal, CFA

Senior Director

604.351.6323

Sukhman.Grewal@intellifi.ca

David Maybury, CFA

Analytics Manager

604.637.0872

David.Maybury@intellifi.ca