

CMLS Financial Flash Report – February 25, 2022



	2/25/2022	52 Week		Delta								
		Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months			
Rates												
Canada Government 5yr	1.73%	0.80%	1.82%	▼ -2	▲ 2	▲ 10	▲ 16	▲ 81	▲ 71			
Canada Government 10yr	1.95%	1.18%	2.03%	▼ -2	▲ 3	▲ 9	▲ 14	▲ 64	▲ 49			
Canada Government 15yr	2.17%	1.39%	2.22%	▼ -1	▲ 4	▲ 15	▲ 22	▲ 67	▲ 52			
Canada Mortgage Bond 5yr	2.13%	1.02%	2.18%	▲ 2	▲ 5	▲ 18	▲ 31	▲ 98	▲ 91			
Canada Mortgage Bond 10yr	2.41%	1.59%	2.52%	▼ -4	▼ -1	▲ 12	▲ 24	▲ 74	▲ 59			
Bank of Canada rate	0.25%	0.25%	0.25%	0	0	0	0	0	0			
CDOR 3mo	0.95%	0.43%	0.95%	▲ 2	▲ 6	▲ 15	▲ 46	▲ 51	▲ 51			
Banker's Acceptance 3mo	0.71%	0.17%	0.73%	▼ -2	▲ 5	▲ 7	▲ 45	▲ 50	▲ 52			
RBC Prime Rate	2.45%	2.45%	2.45%	0	0	0	0	0	0			
Spreads over GoC (bps)												
Canada Mortgage Bond 5yr	40	13	40	▲ 3	▲ 2	▲ 8	▲ 14	▲ 18	▲ 20			
Canada Mortgage Bond 10yr	46	31	50	▼ -2	▼ -3	▲ 3	▲ 11	▲ 10	▲ 11			
Corporate BBB 5yr	146	86	146	▲ 1	▲ 8	▲ 32	▲ 47	▲ 39	▲ 60			
Corporate BBB 10yr	192	139	192	0	▲ 7	▲ 29	▲ 37	▲ 34	▲ 53			
5yr Deposit Note (RBC)	100	40	100	0	▲ 10	▲ 29	▲ 46	▲ 45	▲ 60			
Indices												
TSX	21,106	18,060	21,769	▲ 1.7%	▲ 0.5%	▲ 2.5%	▼ -2.3%	▲ 2.5%	▲ 15.8%			
TSX REIT Total Return Index	4,245	3,353	4,345	▲ 1.2%	▲ 1.5%	▲ 4.4%	▼ -1.0%	▲ 3.9%	▲ 26.6%			
S&P 500	4,385	3,768	4,797	▲ 2.2%	▲ 0.8%	▲ 0.6%	▼ -6.7%	▼ -2.5%	▲ 14.5%			
Economic Metrics												
CAD/USD	0.7873	0.7727	0.8309	▲ 0.9%	▲ 0.4%	▼ -0.5%	▼ -0.4%	▼ -0.9%	▼ -0.8%			
Crude Oil Spot Price	91.59	57.76	95.46	▼ -1.3%	▲ 0.6%	▲ 7.0%	▲ 16.8%	▲ 34.0%	▲ 44.2%			
Residential Metrics												
CMHC Total Housing Starts	230.75	230.75	333.28	0.0%	0.0%	▼ -2.3%	▼ -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