

CMLS Financial Flash Report – July 06, 2022

	2022-07-06	52 Week		Delta							
		Low	High	1 Day	1 Week	1 Month	3 Months	6 Months	12 Months		
Rates											
Canada Government 5yr	3.08%	0.80%	3.59%	▲ 11	▼ -12	▼ -5	▲ 60	▲ 158	▲ 210		
Canada Government 10yr	3.19%	1.18%	3.62%	▲ 11	▼ -11	0	▲ 66	▲ 143	▲ 182		
Canada Government 15yr	3.21%	1.39%	3.56%	▲ 8	▼ -10	0	▲ 66	▲ 135	▲ 167		
Canada Mortgage Bond 5yr*	3.29%	1.02%	3.92%	▼ -1	▼ -25	▼ -12	▲ 46	▲ 148	▲ 208		
Canada Mortgage Bond 10yr**	3.56%	1.59%	4.08%	▼ -1	▼ -23	▼ -9	▲ 56	▲ 138	▲ 173		
Bank of Canada Rate	1.50%	0.25%	1.50%	0	0	0	▲ 100	▲ 125	▲ 125		
CDOR 3mo	2.90%	0.44%	2.90%	▲ 3	▲ 18	▲ 67	▲ 152	▲ 236	▲ 246		
Banker's Acceptance 3mo	2.68%	0.19%	2.68%	▲ 5	▲ 18	▲ 67	▲ 148	▲ 237	▲ 248		
RBC Prime Rate	3.70%	2.45%	3.70%	0	0	0	▲ 100	▲ 125	▲ 125		
Spreads over GoC (bps)											
Canada Mortgage Bond 5yr	21	18	41	▼ -12	▼ -12	▼ -8	▼ -14	▼ -10	▼ -2		
Canada Mortgage Bond 10yr	37	33	52	▼ -11	▼ -12	▼ -9	▼ -10	▼ -4	▼ -9		
Corporate A 5yr	134	63	134	0	▲ 8	▲ 15	▲ 33	▲ 62	▲ 63		
Corporate A 10yr	151	100	152	▼ -1	▲ 3	▲ 6	▲ 22	▲ 49	▲ 42		
Corporate BBB 5yr	179	94	179	0	▲ 5	▲ 12	▲ 35	▲ 71	▲ 76		
Corporate BBB 10yr	210	147	215	▼ -1	▲ 1	▲ 1	▲ 17	▲ 53	▲ 53		
5yr Deposit Note (RBC)	137	47	137	▲ 1	▲ 3	▲ 7	▲ 28	▲ 78	▲ 79		
Indices											
TSX	18,730	18,717	22,087	▼ -0.6%	▼ -1.8%	▼ -10.0%	▼ -14.0%	▼ -11.1%	▼ -7.7%		
TSX REIT Total Return Index	3,573	3,443	4,431	▲ 0.1%	▲ 1.0%	▼ -8.4%	▼ -14.6%	▼ -15.8%	▼ -11.3%		
S&P 500	3,845	3,667	4,797	▲ 0.4%	▲ 0.7%	▼ -6.7%	▼ -14.2%	▼ -18.1%	▼ -11.5%		
Economic Metrics											
CAD/USD	0.7671	0.7666	0.8117	▼ -0.1%	▼ -1.1%	▼ -3.5%	▼ -3.8%	▼ -2.4%	▼ -4.4%		
Crude Oil Spot Price	98.53	62.32	123.70	▼ -1.0%	▼ -10.2%	▼ -16.9%	▲ 2.4%	▲ 24.0%	▲ 34.3%		
Residential Metrics											
CMHC Total Housing Starts	287.26	229.19	305.62	0.0%	0.0%	▲ 7.5%	▲ 16.2%	▲ 20.6%	▲ 3.2%		
Residential Mortgage Rate (BoC)	6.04%	4.79%	6.04%	0.0%	0.0%	▲ 12.1%	▲ 26.1%	▲ 26.1%	▲ 26.1%		

* Interpolated yield
** Nearest maturity bond