

Missing Monthly Interest Rate Data in 2022Q2 Update

August 02, 2022

Dear CFMRC Subscriber,

Please note that, as of August 01, 2022, some month-end data for June 2022 was unavailable from Statistics Canada. This affects the June month-end interest rate data in the database and, of course, any numbers derived from them. The missing data should be available for the 2022Q3 database update and will be included at that time. All derived results will also be updated to reflect the new information.

June Betas will be affected by this. June Betas will still be reported in the database but, as the manual describes, they will be calculated with one less monthly return observation. Once actual data is added for the missing June data, the Betas will all be recalculated and may change (usually only a little).

If your research relies on June month-end interest rate data, either directly or indirectly, please note that data is missing in the 2022Q2 database. The Q3 Update should include the missing data and will recalculate all derivative numbers. As a result, observations that include June month-end numbers may change in the Q3 Update.