

Truncated Data in CFMRC Monthly and Daily Index Files for 24Q4 and 25Q1

August 03, 2025

Dear CFMRC Subscriber,

Some fields, particularly those that are 8 characters wide with two digits after the decimal, may become too large to fit with the given formatting. This will lead to the most significant digits being truncated. For example, an index value of 99,362.38 would be recorded in the index files as "99362.38" (8 characters, including the decimal) but a value of 101,295.78 would appear as " 1295.78" (the leading "1" is truncated and the following "0" is suppressed).

This has been corrected for updates on, or after, 2025 Q2 and the Index Files (*Daily.idx* and *Monthly.idx*) for 2024 Q4 and 2025 Q2 have been re-issued.

Going forward, if a number is too large to fit in a field with the default decimal precision, the number of decimal places displayed will be reduced just enough to prevent truncation. The example above will be recorded as "101295.8".

The only field affected so far, is the **S&P/TSX Composite Total Return Index** (in both *Daily.idx* and *Monthly.idx*). Specific dates where the **S&P/TSX Composite Total Return Index** was truncated are:

In the 2024 Q4 version of the Database

Monthly.idx (9th column)

20241129

20241231

Daily.idx (4th column)

20241011 through 20241030

20241105 through 20241231

In the 2025 Q1 version of the Database

Monthly.idx (9th column)

20241129

20241231

20250131

20250228

20250331

Daily.idx (4th column)

20241011 through 20241030

20241105 through 20250331