

### Appendix – Data Sources

Chart	Data Source	Dataset / series name	Column(s) used / series identifier	Link	First to Last
1	Our World in Data	Our World in Data COVID-19 dataset	“new_cases_per_million”	<a href="https://ourworldindata.org/covid-cases">https://ourworldindata.org/covid-cases</a>	2020-01-29 to 2021-03-26
2a	Yahoo Finance	SP/TSX Composite Index (^GSPTSE)	“Close”	<a href="https://ca.finance.yahoo.com/quote/%5EGSPTSE/history?period1=1459296000&amp;period2=1617062400&amp;interval=1d&amp;filter=history&amp;frequency=1d&amp;includeAdjustedClose=true">https://ca.finance.yahoo.com/quote/%5EGSPTSE/history?period1=1459296000&amp;period2=1617062400&amp;interval=1d&amp;filter=history&amp;frequency=1d&amp;includeAdjustedClose=true</a>	2020-01-06 to 2021-03-29
2a	FRED St. Louis	S&P500	“SP500”	<a href="https://fred.stlouisfed.org/series/SP500">https://fred.stlouisfed.org/series/SP500</a>	
2a	Investing.com	Euro Stoxx 50 (STOXX50E)	“Price”	<a href="https://ca.investing.com/indices/eu-stoxx50-historical-data">https://ca.investing.com/indices/eu-stoxx50-historical-data</a>	
2a	Yahoo Finance	SSE Composite Index (000001.SS)	“Close”	<a href="https://finance.yahoo.com/quote/000001.SS/history?period1=1459296000&amp;period2=1617062400&amp;interval=1d&amp;filter=history&amp;frequency=1d&amp;includeAdjustedClose=true">https://finance.yahoo.com/quote/000001.SS/history?period1=1459296000&amp;period2=1617062400&amp;interval=1d&amp;filter=history&amp;frequency=1d&amp;includeAdjustedClose=true</a>	
2a	Investing.com	MSCI Emerging Markets (MSCIEF)	“Price”	<a href="https://ca.investing.com/indices/msci-emerging-markets-historical-data">https://ca.investing.com/indices/msci-emerging-markets-historical-data</a>	
2b	Bank of Canada	Canadian Effective Exchange Rates (Daily Nominal)	“CEER_BROADN”, “CEER_BROADN_X US”	<a href="https://www.bankofcanada.ca/rates/exchange/canadian-effective-exchange-rates/">https://www.bankofcanada.ca/rates/exchange/canadian-effective-exchange-rates/</a>	2020-01-02 to 2021-03-30
2b	Bank of Canada	Daily Exchange Rates	“FXUSDCAD”	<a href="https://www.bankofcanada.ca/rates/exchange/daily-exchange-rates/">https://www.bankofcanada.ca/rates/exchange/daily-exchange-rates/</a>	
3	FRED St. Louis	Unemployment Rate	“UNRATE”	<a href="https://fred.stlouisfed.org/series/UNRATE">https://fred.stlouisfed.org/series/UNRATE</a>	2001 FEB to 2021 FEB
3	U.S. Bureau of Labor Statistics	Unemployed 27 weeks or longer as a percentage of total unemployed		<a href="https://www.bls.gov/charts/employment-situation/unemployed-27-weeks-or-longer-as-a-percent-of-total-unemployed.htm">https://www.bls.gov/charts/employment-situation/unemployed-27-weeks-or-longer-as-a-percent-of-total-unemployed.htm</a>	
3	FRED St. Louis	Number Unemployed for 27 Weeks & Over	“UEMP27OV”	<a href="https://fred.stlouisfed.org/series/UEMP27OV">https://fred.stlouisfed.org/series/UEMP27OV</a>	
3	derived	Total unemployed (number) = unemployed 27 weeks and over (number) * 100 / Unemployed 27 weeks and over as percentage of total unemployed			

		Rest of the unemployed (number) = Total unemployed (number) – unemployed 27 weeks and over (number)			
		Rest of the unemployed (absolute rate) = Unemployed 27 weeks and over as percentage of total Unemployed * Unemployment rate			
4	Bank of Canada	Commodity Price Index	“M.ENER”, “M.MTLS”, “M.FOPR”, “M.AGRI”	<a href="https://www.bankofcanada.ca/rates/price-indexes/bcpi/">https://www.bankofcanada.ca/rates/price-indexes/bcpi/</a>	2020-01-01 to 2021-03-24
6	Statistics Canada	Gross Domestic Product (GDP) at basic prices, by industry, monthly (Table 36-10-0434-01)	[T001], [21], [48-49], [52], [53], [61], [62], [71], [72], [81]	<a href="https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610043401&amp;pickMembers%5B0%5D=2.1&amp;pickMembers%5B1%5D=3.1&amp;cubeTimeFrame.startMonth=01&amp;cubeTimeFrame.endMonth=03&amp;cubeTimeFrame.endYear=2021&amp;referencePeriods=20200101%2C20210301">https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610043401&amp;pickMembers%5B0%5D=2.1&amp;pickMembers%5B1%5D=3.1&amp;cubeTimeFrame.startMonth=01&amp;cubeTimeFrame.endMonth=03&amp;cubeTimeFrame.endYear=2021&amp;referencePeriods=20200101%2C20210301</a>	2020 JAN to 2021 JAN
8	Bank of Canada	Senior Loan Officer Survey	“SLOS_BUS_LEND_PC”, “SLOS_BUS_LEND_NP”	<a href="https://www.bankofcanada.ca/publications/slos/">https://www.bankofcanada.ca/publications/slos/</a>	2006 Q1 to 2020 Q4
9	FRED St. Louis	Unemployment Rate: Aged 15 and Over: All Persons for Canada	“LRUNTTTTTCAM156S”	<a href="https://fred.stlouisfed.org/series/LRUNTTTTTCAM156S">https://fred.stlouisfed.org/series/LRUNTTTTTCAM156S</a>	2000 JAN to 2021 JAN
9	Statistics Canada	Duration of Unemployment, monthly, seasonally adjusted (Table: 14-10-0342-01)	“Total unemployed, all weeks”, “27 weeks or more”	<a href="https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=1410034201&amp;pickMembers%5B0%5D=1.1&amp;pickMembers%5B1%5D=3.1&amp;pickMembers%5B2%5D=4.1&amp;pickMembers%5B3%5D=5.1&amp;cubeTimeFrame.startMonth=01&amp;cubeTimeFrame.endMonth=03&amp;cubeTimeFrame.endYear=2021&amp;referencePeriods=20000101%2C20210301">https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=1410034201&amp;pickMembers%5B0%5D=1.1&amp;pickMembers%5B1%5D=3.1&amp;pickMembers%5B2%5D=4.1&amp;pickMembers%5B3%5D=5.1&amp;cubeTimeFrame.startMonth=01&amp;cubeTimeFrame.endMonth=03&amp;cubeTimeFrame.endYear=2021&amp;referencePeriods=20000101%2C20210301</a>	
9	derived	Rest of the unemployed (number) = Total unemployed (number) – unemployed 27 weeks and over (number)			

		Rest of the unemployed (absolute rate) = Rest of the unemployed (number) / Total unemployed (number) * Unemployment rate			
10a	Statistics Canada	Employment by industry, monthly, seasonally adjusted, and unadjusted, and trend-cycle, last 5 months (Table: 14-10-0355)		<a href="https://open.canada.ca/data/en/dataset/12f07737-3508-4962-aebd-5bcfc73214b1">https://open.canada.ca/data/en/dataset/12f07737-3508-4962-aebd-5bcfc73214b1</a>	2020 DEC to 2021 FEB
11	Bank of Canada	Consumer Price Index, 2000 to Present	“Total CPI”, “CPI-trim”, “CPI-median”, “CPI-common”	<a href="https://www.bankofcanada.ca/rates/price-indexes/cpi/">https://www.bankofcanada.ca/rates/price-indexes/cpi/</a>	2018 JAN to 2021 FEB