Final Project Data Description

Note that you will need to pull the exchange rate data from somewhere (such as yahoo finance) and merge it with the fundamentals described below. Ideally, you would merge the data with the opening price for the following day after the release (so we enter a trade at the next available "tick"). You may use some or all of the following data. We have attempted to match the data with the release dates in the provided .csv already, but the dates are not exact for the industrial production columns. You are not required to adjust the dates for these fundamentals.
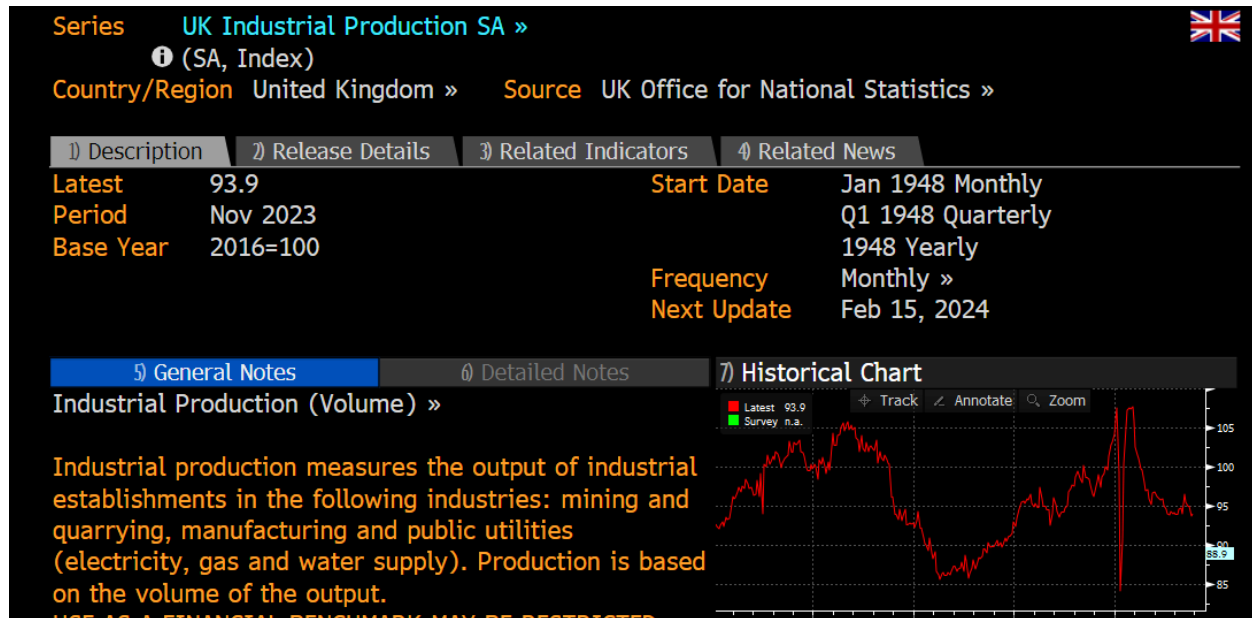
Note that fundamentals are released at a lower frequency than the interest rates, so we only have an observation marked when the data was estimated to be released for inflation and industrial production. You will need to figure out some method for handling the NAs.

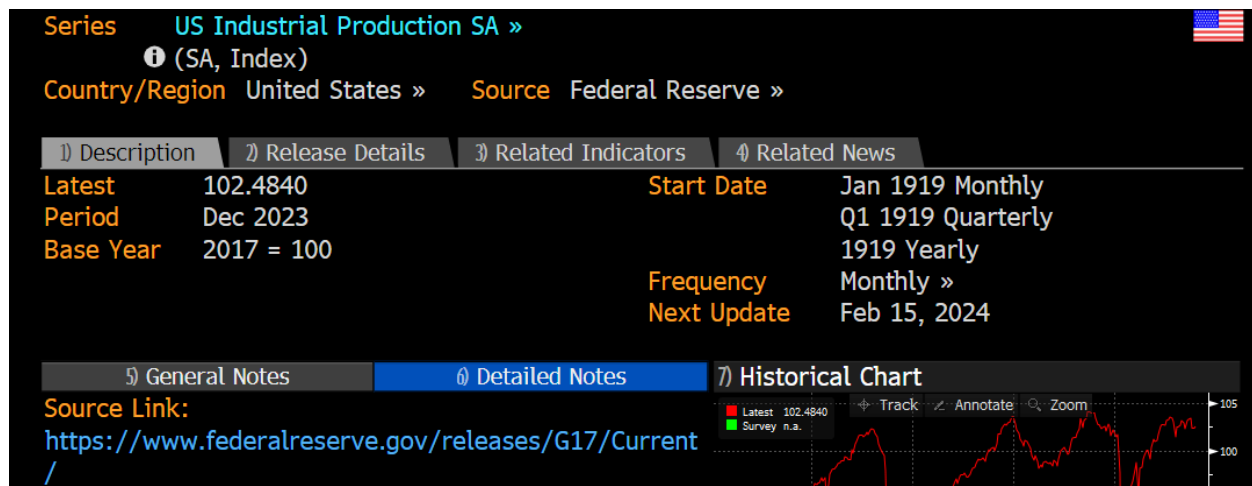**United States and UK Interest Rates:**

- GT02: Yields on the United States 2-Year Government Note (Annual)
- GTGBP2YR: Yields on the United States 2-Year Government Note (Annual)

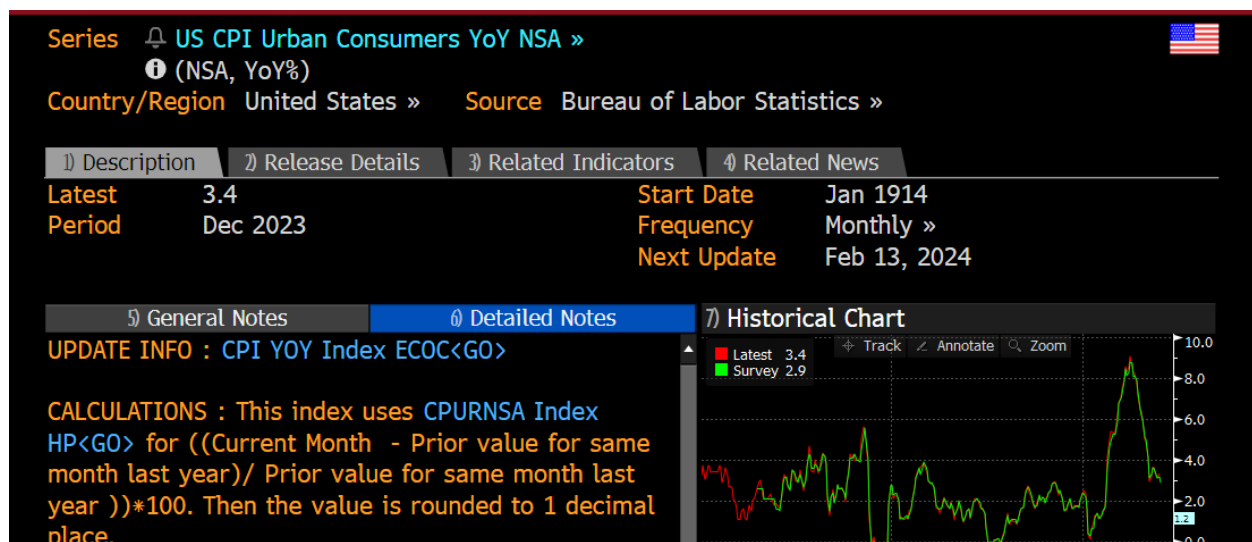**United States and UK Industrial Production:**

UKIPI Index:

IP Index:

Series   US Industrial Production SA »
            ⓘ (SA, Index)
Country/Region   United States »   Source Federal Reserve »

1) Description   2) Release Details   3) Related Indicators   4) Related News

Latest   102.4840   Start Date   Jan 1919 Monthly
Period   Dec 2023   Q1 1919 Quarterly
Base Year   2017 = 100   1919 Yearly
                                        Frequency   Monthly »
                                        Next Update Feb 15, 2024

5) General Notes   6) Detailed Notes   7) Historical Chart

Source Link:
https://www.federalreserve.gov/releases/G17/Current/

United States and UK Inflation:

CPI YOY Index:

Series   🔔 US CPI Urban Consumers YoY NSA »
            ⓘ (NSA, YoY%)
Country/Region   United States »   Source Bureau of Labor Statistics »

1) Description   2) Release Details   3) Related Indicators   4) Related News

Latest   3.4   Start Date   Jan 1914
Period   Dec 2023   Frequency   Monthly »
                                        Next Update Feb 13, 2024

5) General Notes   6) Detailed Notes   7) Historical Chart

UPDATE INFO : CPI YOY Index ECOC<GO>

CALCULATIONS : This index uses CPURNSA Index
HP<GO> for ((Current Month - Prior value for same
month last year)/ Prior value for same month last
year))*100. Then the value is rounded to 1 decimal
place.

UKRPCJYR Index:

1) Description   2) Release Details   3) Related Indicators   4) Related News

Latest	4.0	Start Date	Jan 1950 Monthly
Period	Dec 2023		Q1 1989 Quarterly
			1989 Yearly
		Frequency	Monthly »
		Next Update	Feb 14, 2024

5) General Notes   6) Detailed Notes   7) Historical Chart

Consumer Prices »

Consumer prices (CPI) are a measure of prices paid by
consumers for a market basket of consumer goods and
services. The yearly (or monthly) growth rates
represent the inflation rate.

Latest 4.0
Survey 3.8