

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.

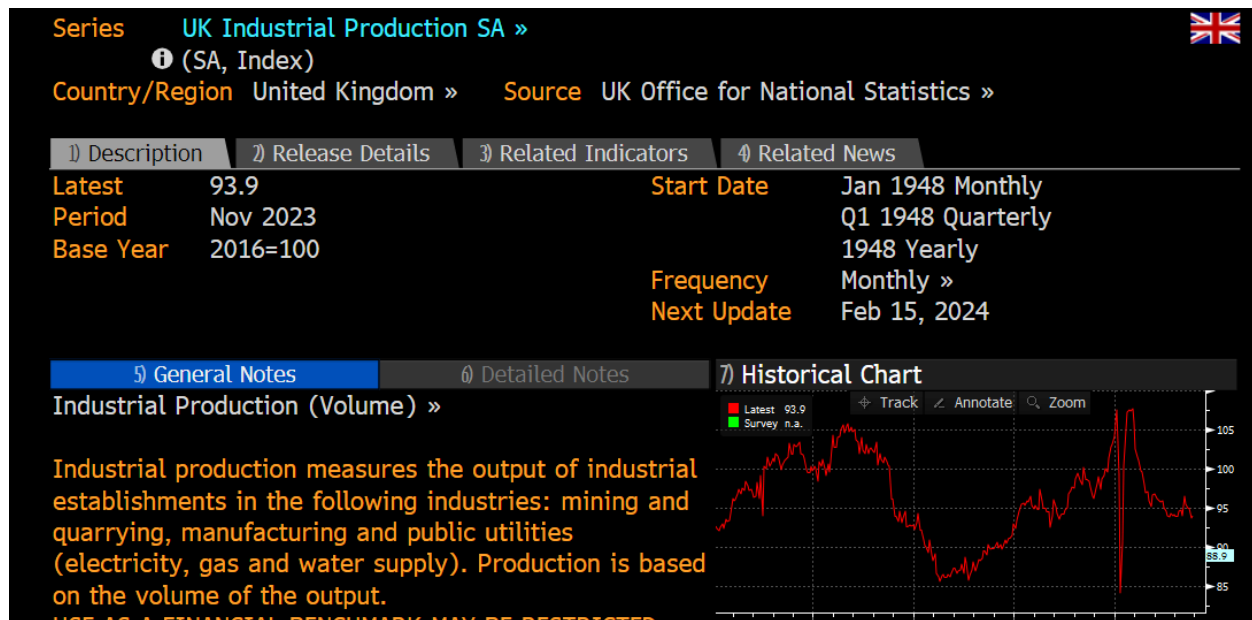
Note that fundamentals are released at a lower frequency than the interest rates, so we only have an observation marked when the data was estimated to be released for inflation and industrial production. You will need to figure out some method for handling the NAs.

United States and UK Interest Rates:

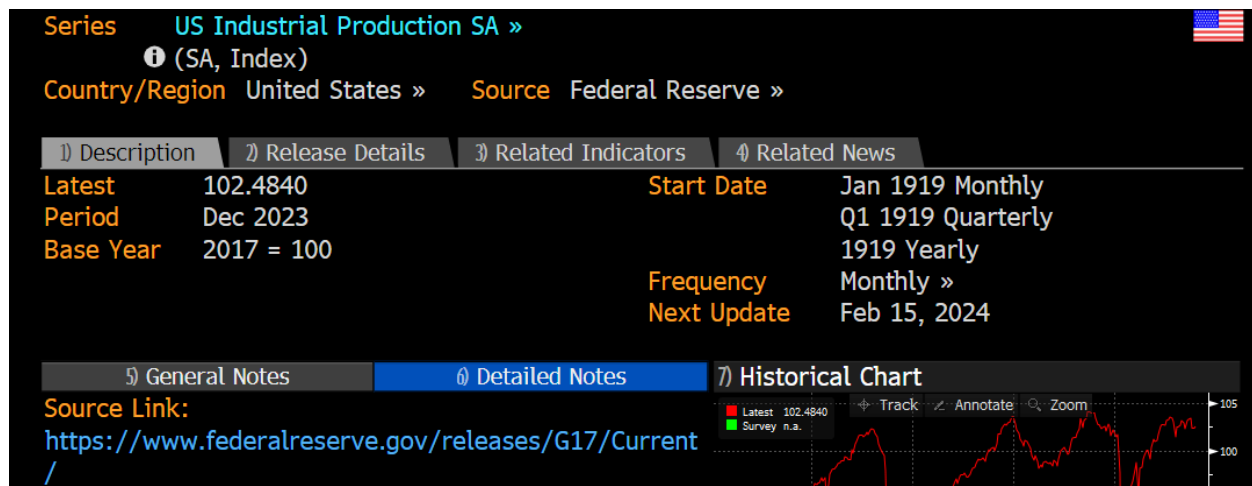
- GT02: Yields on the United States 2-Year Government Note (Annual)
- GTGBP2YR: Yields on the United Kingdom 2-Year Government Note (Annual)

United States and UK Industrial Production:

UKIPI Index:

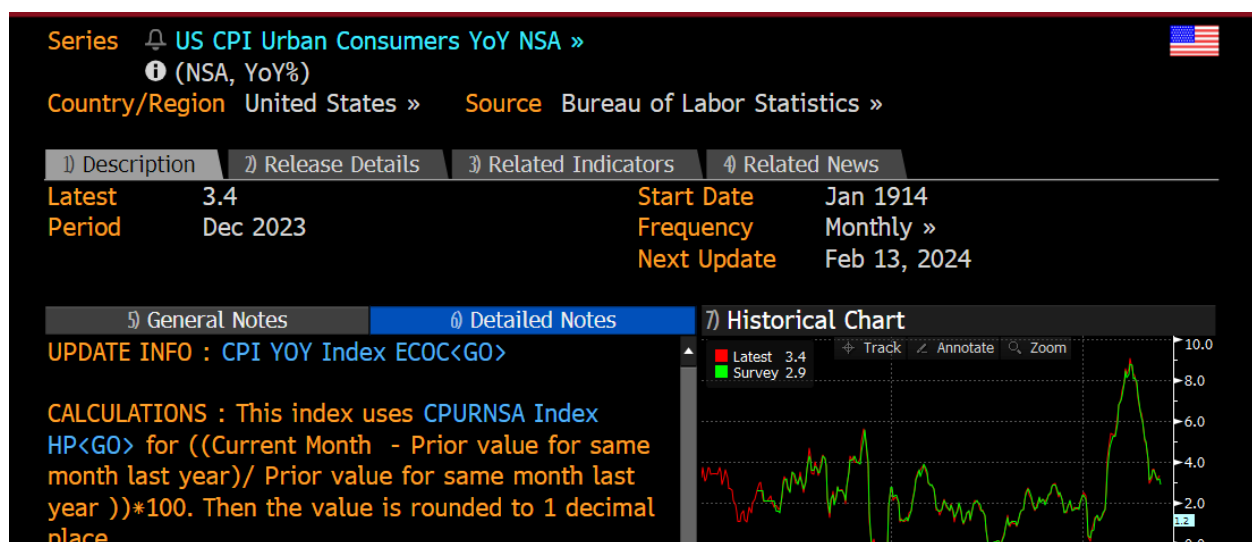


IP Index:




United States and UK Inflation:


CPI YOY Index:



UKRPCJYR Index:

Series  [UK CPI EU Harmonized YoY NSA »](#)



 (NSA, YoY%)

Country/Region [United Kingdom »](#) Source [UK Office for National Statistics »](#)

[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.

