### Data Appendix

**“Out-of-Sample Exchange Rate Predictability with Taylor Rule Fundamentals”**

**Original Data Series**

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(C.2) Change in log nominal exchange rate, U.S. – Canada
(O.2)
(C.3) Change in log nominal exchange rate, U.S. – Switzerland
(O.3)
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Notes:
IFS denotes International Financial Statistics CD-ROM, November 2006