Two files contain the spot prices (foreign currency in dollars) and the returns for daily exchange rates of the following currencies relative to the US dollar

AUD Australian Dollar
BEF Belgian Franc
CAD Canadian Dollar
FRF French Franc
DEM German Mark
JPY Japanese Yen
NLG Dutch Guilder
NZD New Zealand Dollar
ESP Spanish Peseta
SEK Swedish Krone
CHF Swiss Franc
GBP UK Pound

There are 2567 (work-)daily spot prices, and so 2566 daily returns for each of these 12 currencies, over the period of about 10 years -- 10/9/86 to 8/9/96 (spot)

- Actual spot rates -- s(t) on day t
- Returns on spot rates -- s(t)/s(t-1)-1 on day t
