Data Notes for M. Chinn and G. Meredith, “Monetary policy and long horizon uncovered interest parity,” *IMF Staff Papers 51*(3) (2004).

The data were acquired from a variety of sources available to the IMF.

- The short term interest rates from 3 months to 1 year were euro-market data drawn from the *Financial Times* database (up to 1998) and Bloomberg thereafter.

- The exchange rates (end-of-period) were obtained from IMF, *International Financial Statistics*.

- The long term interest rates were from the Bank for International Settlements database (for benchmark ten year yields), and from a country desk databases (for constant maturity yields). The constant maturity rates were sourced from WEFA Konitor and Bloomberg.