This Excel file contains the dataset used in the paper :
"THE CROSS-SECTION OF FOREIGN CURRENCY RISK PREMIA AND CONSUMPTION GROWTH F

The construction of the data set is presented in the Appendix of the paper.
We thank Carmen Reinhardt for generously sharing with us her database of annual default events.

Folder Portfolios:

Annual excess returns on 8 foreign currency portfolios.

Folder Factors

Annual pricing factors (presented in Table 3 in the paper).

RISK" by Hanno Lustig and Adrien Verdelhan.