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This study analysed data of Microsoft stock prices sampled over the period 1/16/1989 to 1/15/2009 for a total of T=5,219 observations; the British Pound(£)/US Dollar($) exchange rate from 1/16/1989 to 1/13/2009, T=5,217; and the S&P 500 price index, from 2/15/1988 to 2/16/2004, T=4,176. The data were obtained from Datastream.