First, thank you for your interest in the paper.

For the **data**, Amit Goryal posted on his web, https://sites.google.com/view/agoyal145, with links:

The original data,

https://drive.google.com/file/d/1T0pCslc2vxMDt7EFGI0MJ6mndeQvObBT/view

updated one,

https://docs.google.com/spreadsheets/d/1OArfD2Wv9IvGoLkJ8JyoXS0YMQLDZfY2/edit#gid=1111251533

For the **code**, you can get the more complete Matlab one and data from the web,

apps.olin.wustl.edu/faculty/zhou/zpublications.html,

by going underneath the paper “Forecasting Stock Returns” by Rapach and Zhou.

The working paper version of the paper is available from

http://apps.olin.wustl.edu/faculty/zhou/Rapach_Zhou_HB_2013_WP.pdf