Revised: 2016-08-22

Global Financial Database (GFD) - Contents

GFD contains data from more than 200 global markets. GFDatabase 1.0 includes the following six topics:

- Asset Allocation Database
- Commodity Database
 - Futures Contracts
 - Commodity Prices back to 1914
 - o Spot Commodities Back to the 1800s for:
 - Metals
 - Agricultural Goods
 - Energy
 - Industrial Goods
- Economic Database
 - o Employment and Labor Force Data
 - Production and Output
 - Monetary Aggregations
 - International Liquidity
 - Financial Sector Data
 - Consumer Price Indices
 - Wholesale and Producer Price Indices
- Equity Database
 - Stock Market indices form over 100 countries that include over 2000 current and historical stock market indices
 - US and Global Sector indices following the GICS classification
 - US and Global Stock Market Indices going back to the 1800s
 - Dividend Yield Data for over 50 countries
 - o Price-Earnings Ratios for over 50 countries
 - o Capitalization Data form over 50 exchanges worldwide
 - Volume Traded Data from over 50 exchanges worldwide
 - Value, Growth, Large-cap, Midcap and Small-cap Indices
 - Technical Indicators on advances, declines and other categories
- Exchange Rate Database
 - Exchange Rates for all World Currencies
 - Forward Exchange Rates
 - Cross-exchange rates
 - Historical Black Market exchange rates
 - Daily Exchange Rates Back to the 1920s

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• Fixed Income Database

- o Government Bond Yields going back to the 1800s
- o Treasury Bill Yields for all major economies
- o Deposit Rates for households and for enterprises
- o Lending Rates for households and for enterprises
- o Interbank Interest Rates form one month to one year
- o Interest Rate Swaps from one year to thirty years
- o Overnight and Call Money Rates
- Corporate Bond Yields
- Central Bank Interest Raes Including discount rates and repo rates back to the 1800s
- o Commercial Paper Yields
- o Bond Indices for developed and emerging markets