

This document contains the data of **Table 5 - End of year market capitalization, composition, and returns of the global market portfolio (% US\$, 1959-2017)** of Doeswijk, Lam, and Swinkels (2019). For details on the information in each column, please check the article.

References:

Doeswijk, R.Q., Lam, T., and Swinkels, L. (2019) "Historical returns of the market portfolio", *Review of Asset Pricing Studies*, <https://doi.org/10.1093/rapstu/raz010>

Doeswijk, R.Q.; Lam, T.; and Swinkels, L. (2019): Data: Historical returns of the market portfolio. figshare. Dataset. <https://doi.org/10.25397/eur.9419585>