This is the simulated international inflation-linked bond return series used to create Table 4 (annual) and Table A.4 (monthly) of Swinkels (2018). For more details on the construction of these series, please check the relevant sections in the published paper.

This supplementary data is also available from the journal website at https://ars.els-cdn.com/content/image/1-s2.0-S0927539818300434-mmc1.xlsx

If you use this data, please cite the original publication:

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This data can be found at https://doi.org/10.25397/eur.11379600