

Content of data-file:

This document contains the update until the end of **2020** of the global invested multi-asset market portfolio as documented in Doeswijk, Lam, and Swinkels (2014a).

Please cite Doeswijk, Lam, and Swinkels (2014a, 2021) in case you make use of this updated data in your own research.

In case you are interested, see the letter to the editor by Westerling (2014) about central bank asset holdings and our response Doeswijk, Lam, and Swinkels (2014b).

For **returns** on the global market portfolio, and the latest insights in the composition of the global market portfolio, please see Doeswijk, Lam, and Swinkels (2020).

References:

Doeswijk, R., Lam, T., and Swinkels, L., 2014a, "The Global Multi-Asset Market Portfolio, 1959-2012", *Financial Analysts Journal* 70(2), pp. 26-41. <https://doi.org/10.2469/faj.v70.n2.1> (working paper version can be found here: <https://ssrn.com/abstract=2352932>)

Doeswijk, R., Lam, T., and Swinkels, L., 2014b, "'The Global Multi-Asset Market Portfolio, 1959–2012': Author response", *Financial Analysts Journal* 70(4), pp. 9-12. <https://doi.org/10.2469/faj.v70.n4.10>

Doeswijk, R., Lam, T., and Swinkels, L., 2021, "Data update: The Global Multi-Asset Market Portfolio, 1959-2012", Erasmus University Rotterdam (EUR). Dataset. <https://doi.org/10.25397/eur.9371741>

Doeswijk, R., Lam, T., and Swinkels, L., 2020, "Historical returns of the market portfolio", *Review of Asset Pricing Studies* 10(3), pp. 521-567. <https://doi.org/10.1093/rapstu/raz010>

Westerling, L., 2014, "'The Global Multi-Asset Market Portfolio, 1959–2012': A Comment", *Financial Analysts Journal* 70(4), p. 9. <https://doi.org/10.2469/faj.v70.n4.9>