CURRENT Dataset (23 Assets)

|  |  |  |  |
| --- | --- | --- | --- |
| Cash (0) | Equities (12) | Fixed Income (4) | Commodities (7) |
|  | S&P 500  MSCI US Small Cap  S&P Financials S&P Energy S&P Materials S&P Industrials S&P Info Tech S&P Cons. Discretionary S&P Health Care S&P Telecom S&P Cons. Staples S&P Utilities | U.S. Aggregate U.S. Treasury U.S. Corporate U.S. Corporate High Yield | BBG Commodity  Brent Crude WTI Crude  Gold Silver Corn Sugar |

COMPLETE DATASET (56 Assets)

There are 56 unique indices spread across our two datasets (US and Global). Some are repeated.  
*Should we include them all, or drop some?*  
I included some comments below.  
If you guys want I can recreate this list using the ticker symbols instead of the asset names.

US Market (44 Assets)

|  |  |  |  |
| --- | --- | --- | --- |
| Cash (1) | Equities (17) | Fixed Income (4) | Commodities (22) |
| Cash | S&P 500  S&P 500 Value  S&P 500 Growth  MSCI US Small Cap  MSCI US Small Cap Value  MSCI US Small Cap Growth  S&P Financials S&P Energy S&P Materials S&P Industrials S&P Info Tech S&P Cons. Discretionary S&P Health Care S&P Telecom S&P Cons. Staples S&P Real Estate S&P Utilities | U.S. Aggregate U.S. Treasury U.S. Corporate U.S. Corporate High Yield | BBG Commodity  Brent Crude WTI Crude Gas Oil  Gasoline RBOB Heating Oil Natural Gas Aluminum Copper Nickel Zinc Gold Silver Coffee 'C' Corn Cotton No.2 Lean Hogs Live Cattle Soybean Soybean Meal Sugar Wheat |

**Note 1**: Be careful when extracting data from this dataset – GC1 (*Gold*) & SI1 (*Silver*) are repeated! It might be better just to take the commodities data from the global market dataset.  
**Note 2**: XB1 (*Gasoline RBOB*) data starts in 2005, which is about 5 years later than everything else. It might be better to drop this asset from the analysis.

Global Market (40; 12 New)

|  |  |  |  |
| --- | --- | --- | --- |
| Cash (1; 0 New) | Equities (5; 4 New) | Fixed Income (12; 8 New) | Commodities (22; 0 New) |
| Cash | S&P 500  Europe  Developed World  Asia Pacific  MSCI Emerging Markets | U.S. Aggregate U.S. Treasury U.S. Corporate U.S. Corporate High Yield  Treasuries  Global Aggregate  Global Corporates  Euro-Aggregate  China Aggregate  Asian-Pacific Aggregate  Pan-Euro Aggregate  Pan-European High Yield | BBG Commodity  Brent Crude WTI Crude Gas Oil Heating Oil Natural Gas Aluminum Copper Nickel Zinc Gold Silver Coffee 'C' Corn Cotton No.2 Lean Hogs Live Cattle Soybean Soybean Meal Sugar Wheat |

**Note:** I have not looked into this dataset yet, so I don’t know when the start date for each asset is. Hopefully they do not start much later than the US Market data! If they do start much later, this will significantly reduce the amount of data we can use in our analysis since we only take into account windows for which every considered asset has recorded data.

Jonathan’s Recommendation:

|  |  |  |  |
| --- | --- | --- | --- |
| Cash (1) | Equities (17) | Fixed Income (4) | Commodities (22) |
| Cash | S&P 500  S&P 500 Value  S&P 500 Growth  MSCI US Small Cap  MSCI US Small Cap Value  MSCI US Small Cap Growth  S&P Financials S&P Energy S&P Materials S&P Industrials S&P Info Tech S&P Cons. Discretionary S&P Health Care S&P Telecom S&P Cons. Staples S&P Real Estate S&P Utilities  Europe  Developed World  Asia Pacific  MSCI Emerging Markets | U.S. Aggregate U.S. Treasury U.S. Corporate U.S. Corporate High Yield Treasuries  Global Aggregate  Global Corporates  Euro-Aggregate  China Aggregate  Asian-Pacific Aggregate  Pan-Euro Aggregate  Pan-European High Yield | BBG Commodity  Brent Crude WTI Crude Gas Oil  Gasoline RBOB Heating Oil Natural Gas Aluminum Copper Nickel Zinc Gold Silver Coffee 'C' Corn Cotton No.2 Lean Hogs Live Cattle Soybean Soybean Meal Sugar Wheat |