Determinanten voor index (Hsing 2011)

Positive with:

\*real GDP,

\*the ratio of the government debt to GDP,

\*the nominal effective exchange rate and

\*the German stock market index,

a negative relationship with:

\*the real interest rate,

\*the expected inflation rate and

\*the government bond yield in the euro area,

a quadratic relationship with:

\*real M2 money supply. It indicates that there is a positive (negative) relationship if real M2 money supply is less (greater) than the critical value of 9,563 billion forints.

Determinanten voor index (Naik 2012)

It is observed that in the long-run, the stock prices are positively related to:

\*money supply and

\*real economic activity represented by index of industrial production.

Negatively related:

\*The whole sale price index that proxied for inflation

not turning out to be the significant determinant of stock prices:

\*The short term interest rate, as proxied by three month government of India treasury bills, and

\*the real effective exchange rate

Op Quandl:

<http://www.quandl.com/economics/key-indicators-for-major-economies>

**Inflatie related:**

World: Inflation, consumer prices (annual %)

<http://www.quandl.com/WORLDBANK-World-Bank/WLD_FP_CPI_TOTL_ZG-World-Inflation-consumer-prices-annual>

World: Inflation, GDP deflator (annual %)

<http://www.quandl.com/WORLDBANK-World-Bank/WLD_NY_GDP_DEFL_KD_ZG-World-Inflation-GDP-deflator-annual>

Belgium\*: Inflation, consumer prices (annual %)

<http://www.quandl.com/WORLDBANK-World-Bank/BEL_FP_CPI_TOTL_ZG-Belgium-Inflation-consumer-prices-annual>

Belgium\*: Inflation, GDP deflator (annual %)

<http://www.quandl.com/WORLDBANK-World-Bank/BEL_NY_GDP_DEFL_KD_ZG-Belgium-Inflation-GDP-deflator-annual>

\*van elk land is deze data beschikbaar via:

<http://www.quandl.com/browse/worldbank/global-economic-monitor/production/cpi/cpi-price-nominal-seas-adj-all-countries>

**Industrial production related:**

<http://www.quandl.com/browse/worldbank/global-economic-monitor/production/industrial-production-constant-us-seas-adj-all-countries>

**Unemployment:**

<http://www.quandl.com/economics/unemployment-rate-all-countries>

**Leading indicators related:**

Composite leading indicator per land door OECD:

<http://www.quandl.com/search/composite%20leading%20indicator>

U.S. Weekly Leading Index

<http://www.quandl.com/ECRI-Economic-Cycle-Research-Institute/USLEADING-U-S-Weekly-Leading-Index>

Consumer confidence index (per land wel maar vanaf 2012)

<http://www.quandl.com/search/consumer%20confidence%20index>

Economic sentiment indicator (per land wel maar vanaf 2012)

<http://www.quandl.com/search/economic%20Sentiment%20indicator>

**Currency related:**

Nominal Effective exchange rate

<http://www.quandl.com/browse/worldbank/global-economic-monitor/currency/nominal-effecive-exchange-rate-all-countries>

Real Effective exchange rate

<http://www.quandl.com/browse/worldbank/global-economic-monitor/currency/real-effective-exchange-rate-all-countries>

**Debt**:

<http://www.quandl.com/economics/net-debt-as-share-of-gdp-all-countries>

**GDP**:

<http://www.quandl.com/economics/real-gdp-all-countries>

**Money supply:**

<http://www.quandl.com/economics/broad-money-m2-all-countries>

**Commodities:**

<http://www.quandl.com/markets/global-commodity-markets>

Brent oil (daily spot price):

<http://www.quandl.com/DOE-US-Department-of-Energy/RBRTE-Europe-Brent-Crude-Oil-Spot-Price-FOB>

koper:

<http://www.quandl.com/WORLDBANK-World-Bank/WLD_COPPER-Copper-Price-mt>

goud:

<http://www.quandl.com/BUNDESBANK-Bundesbank/BBK01_WT5511-Gold-Price-USD>

energy index:

<http://www.quandl.com/WORLDBANK-World-Bank/WLD_IENERGY-Energy-Index-2000-100>

metals en minerals index:

<http://www.quandl.com/WORLDBANK-World-Bank/WLD_IMETMIN-Metals-and-minerals-Index-2000-100>

**USA credit crisis:**

Housing Starts: Total: New Privately Owned Housing Units Started:

<http://www.quandl.com/FRED-Federal-Reserve-Economic-Data/HOUST-Housing-Starts-Total-New-Privately-Owned-Housing-Units-Started>

New One Family Houses Sold: United States

<http://www.quandl.com/FRED-Federal-Reserve-Economic-Data/HSN1F-New-One-Family-Houses-Sold-United-States>

S&P 500 index: (technische indicator)

<http://www.quandl.com/YAHOO-Yahoo-Finance/INDEX_GSPC-S-P-500-Index>

Housing

<http://www.quandl.com/economics/us-housing>

**Intrest related:**

US 3 maand T-bill:

<http://www.quandl.com/USTREASURY-US-Treasury/YIELD-Treasury-Yield-Curve-Rates>