

Data Summary for “Very Long-Run Discount Rates”

This document reports the sources of all the data used in the paper “Very Long-Run Discount Rates”, *Quarterly Journal of Economics* (2015), 130(1):1-53. We highlight the sources of public freely-available data, the sources of data that can be purchased at a cost, and the sources of proprietary data.

- The main dataset used in this study on housing transactions is the “Price Paid Data” available publicly from the England and Wales Land Registry. The data can be downloaded for free from the Land Registry website: <https://www.gov.uk/government/statistical-data-sets/price-paid-data-downloads>
- The data on the lease length for each transaction in England and Wales is available for sale from the England and Wales Land Registry.
- The dataset of hedonic characteristics and listing dates for houses in England and Wales was obtained from the online real estate website Rightmove.co.uk. The data are described in detail in our paper but are covered by a non-disclosure agreement.
- The dataset of housing transactions in Singapore is available for sale, for a very modest cost, from the Urban Redevelopment Authority.
A description of the dataset and instructions on how to purchase them are available at: <http://spring.ura.gov.sg/lad/ore/demo/REALIS%20Annual%20Plan%20Brochure%20V5.0305.pdf>.
- The dataset of rental prices for Singapore was obtained from the iProperty Group. The data are described in detail in the manuscript but are covered by a non-disclosure agreement.
- Data on prices and rents for the U.S. were obtained from the Federal Reserve Bank of St. Louis, at <http://alfred.stlouisfed.org/>. Some of these data are posted on the authors’ website.
- Data on prices and rents for Singapore were obtained from the Urban Redevelopment Authority (<https://spring.ura.gov.sg/lad/ore/login/index.cfm>) and from the National Accounts (http://www.singstat.gov.sg/statistics/browse_by_theme/prices.html). Some of these data are posted on the authors’ website.
- Data on prices and rents for the U.K. were obtained from the Office of National Statistics (<http://www.ons.gov.uk>). Some of these data are posted on the authors’ website.