Are there any statistics available about capital, intermediate, and consumption goods, as well as their share in world trade?

The codes you refer to would be under the classification of Broad Economic Categories (BEC). There are three basic classes of goods in SNA in the categories of BEC. These are as follows:

1. Capital goods
   Sum of categories:
   41* Capital goods (except transport equipment)
   521* Transport equipment, industrial

2. Intermediate goods
   Sum of categories:
   111* Food and beverages, primary, mainly for industry
   121* Food and beverages, processed, mainly for industry
   21* Industrial supplies not elsewhere specified, primary
   22* Industrial supplies not elsewhere specified, processed
   31* Fuels and lubricants, primary
   322* Fuels and lubricants, processed (other than motor spirit)
   42* Parts and accessories of capital goods (except transport equipment)
   53* Parts and accessories of transport equipment

3. Consumption goods
   Sum of categories:
   112* Food and beverages, primary, mainly for household consumption
   122* Food and beverages, processed, mainly for household consumption
   321* Fuels and lubricants, processed (motor spirit)
   522* Transport equipment, non-industrial
   61* Consumer goods not elsewhere specified, durable
UN Comtrade contains trade data classified by BEC codes. This means that you can design many different kinds of data queries using BEC classes. For instance, you can breakdown Germany’s 2005 imports data into Capital, Intermediate and Consumption goods using the above mentioned aggregations; you could even breakdown Germany’s imports from Japan into those broad economic classes.

The latest version of BEC (Rev.5) was endorsed by UN Statistical Commission in 2016:

Trade Knowledgebase