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— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

INDICES  
DAILY DATABASE

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The European Financial Data Institute (EUROFIDAI – UAR3390) is a public academic institute attached to the CNRS (French National Center for Scientific Research) and ESSEC Business School

## CONTENTS

|                                                                                   |           |
|-----------------------------------------------------------------------------------|-----------|
| <b>1. EUROFIDAI BENCHMARK INDICES .....</b>                                       | <b>6</b>  |
| 1.1 COUNTRY, EUROPE AND SECTOR EUROFIDAI INDICES.....                             | 7         |
| 1.1.1 Country EUROFIDAI indices .....                                             | 7         |
| 1.1.2 Europe EUROFIDAI indices.....                                               | 8         |
| 1.1.3 EUROFIDAI sector indices .....                                              | 9         |
| 1.2 EUROFIDAI BENCHMARK PORTFOLIOS.....                                           | 10        |
| 1.2.1 Market Premium: $R_m - R_f$ .....                                           | 10        |
| Table 1: Data source for the risk-free rates (Europe) .....                       | 11        |
| Table 2: Data source for the risk-free rates (Asia, Middle-East and Oceania)..... | 13        |
| Table 3: Data source for the risk-free rates (Africa and Latin America) .....     | 14        |
| 1.2.2 Size Benchmark Portfolios .....                                             | 15        |
| 1.2.3 Book-to-market Benchmark Portfolios .....                                   | 15        |
| 1.2.4 Momentum Benchmark Portfolios .....                                         | 15        |
| 1.3 EUROFIDAI SIZE, BOOK-TO-MARKET AND MOMENTUM FACTOR INDICES .....              | 15        |
| 1.3.1 Size Factor Indices .....                                                   | 16        |
| 1.3.2 Book-to-market Factor Indices .....                                         | 16        |
| 1.3.3 Momentum Factor Indices .....                                               | 16        |
| 1.4 DATA DEFINITIONS .....                                                        | 16        |
| Table 4: Code Search Variables .....                                              | 17        |
| Table 5: Daily Data extraction Variables .....                                    | 17        |
| Table 6: Monthly Data extraction Variables.....                                   | 18        |
| 1.5 EUROFIDAI CODE STRUCTURE .....                                                | 19        |
| 1.6 EXTRACTION DATA FROM THE EUROFIDAI BENCHMARK INDICES DATABASE.....            | 20        |
| 1.6.1 STEP 1: How to find the EUROFIDAI codes (“Code search” tab) .....           | 20        |
| Figure 1 : Code Search 1 .....                                                    | 20        |
| Figure 2 : Code Search 2.....                                                     | 21        |
| Figure 3: Code Search – Information on EUROFIDAI indices benchmark.....           | 21        |
| 1.6.2 STEP 2: How to extract data (“Data extraction” tab).....                    | 21        |
| Figure 4: Data Extraction.....                                                    | 22        |
| <b>2. GLOBAL/MARKET INDICES .....</b>                                             | <b>23</b> |
| 2.1 DATA DEFINITIONS .....                                                        | 23        |
| Table 7: Code Search Variables .....                                              | 23        |
| Table 8: Data Extraction Variables .....                                          | 25        |
| 2.2 EUROFIDAI CODE STRUCTURE .....                                                | 25        |
| 2.3 EXTRACTING DATA FROM THE “GLOBAL INDICES” DATABASE .....                      | 25        |
| 2.3.1 STEP 1: How to find the EUROFIDAI codes (“Code search” tab) .....           | 25        |
| Figure 5: Code Search 1 .....                                                     | 26        |
| Figure 6: Code Search 2.....                                                      | 26        |
| Figure 7: Code Search – Information on “Global Indices” .....                     | 26        |

|           |                                                                             |           |
|-----------|-----------------------------------------------------------------------------|-----------|
| 2.3.2     | STEP 2: How to extract data .....                                           | 27        |
|           | Figure 8: Data Extraction .....                                             | 27        |
| <b>3.</b> | <b>APPENDIX I: EVOLUTION'S GRAPHS OF THE EUROFIDAI INDICES .....</b>        | <b>28</b> |
| 3.1       | EUROPE (FOREIGN STOCKS ARE EXCLUDED) .....                                  | 28        |
| 3.1.1     | General Indices for Europe, quotes in Euro .....                            | 28        |
| 3.1.2     | General Indices for Europe, quotes in Dollar .....                          | 29        |
| 3.2       | EUROPEAN COUNTRIES (FOREIGN STOCKS ARE EXCLUDED) .....                      | 29        |
| 3.2.1     | Austria .....                                                               | 29        |
| 3.2.2     | Belgium.....                                                                | 30        |
| 3.2.3     | Cyprus.....                                                                 | 30        |
| 3.2.4     | Denmark.....                                                                | 31        |
| 3.2.5     | Estonia.....                                                                | 31        |
| 3.2.6     | Finland.....                                                                | 32        |
| 3.2.7     | France.....                                                                 | 32        |
| 3.2.8     | Germany.....                                                                | 33        |
| 3.2.9     | Greece .....                                                                | 33        |
| 3.2.10    | Hungary.....                                                                | 34        |
| 3.2.11    | Ireland .....                                                               | 34        |
| 3.2.12    | Italy.....                                                                  | 35        |
| 3.2.13    | Latvia .....                                                                | 35        |
| 3.2.14    | Lithuania.....                                                              | 36        |
| 3.2.15    | Luxembourg.....                                                             | 36        |
| 3.2.16    | Malta .....                                                                 | 37        |
| 3.2.17    | Netherlands.....                                                            | 37        |
| 3.2.18    | Norway.....                                                                 | 38        |
| 3.2.19    | Poland.....                                                                 | 38        |
| 3.2.20    | Portugal.....                                                               | 39        |
| 3.2.21    | Romania .....                                                               | 39        |
| 3.2.22    | Slovenia .....                                                              | 40        |
| 3.2.23    | Spain.....                                                                  | 40        |
| 3.2.24    | Sweden .....                                                                | 41        |
| 3.2.25    | Switzerland.....                                                            | 41        |
| 3.2.26    | Turkey.....                                                                 | 42        |
| 3.2.27    | United Kingdom.....                                                         | 42        |
| 3.3       | ASIA, MIDDLE-EAST AND OCEANIA COUNTRIES (FOREIGN STOCKS ARE EXCLUDED) ..... | 43        |
| 3.3.1     | Australia .....                                                             | 43        |
| 3.3.2     | Bangladesh.....                                                             | 43        |
| 3.3.3     | China.....                                                                  | 44        |
| 3.3.4     | Hong-Kong.....                                                              | 44        |
| 3.3.5     | India.....                                                                  | 45        |
| 3.3.6     | Indonesia .....                                                             | 45        |
| 3.3.7     | Israel.....                                                                 | 46        |
| 3.3.8     | Japan .....                                                                 | 46        |
| 3.3.9     | Kazakhstan .....                                                            | 47        |
| 3.3.10    | Malaysia .....                                                              | 47        |
| 3.3.11    | New Zealand.....                                                            | 48        |

|           |                                                                                      |           |
|-----------|--------------------------------------------------------------------------------------|-----------|
| 3.3.12    | <i>Pakistan</i> .....                                                                | 48        |
| 3.3.13    | <i>Philippines</i> .....                                                             | 49        |
| 3.3.14    | <i>Singapore</i> .....                                                               | 49        |
| 3.3.15    | <i>South Korea</i> .....                                                             | 50        |
| 3.3.16    | <i>Sri-Lanka</i> .....                                                               | 50        |
| 3.3.17    | <i>Taiwan</i> .....                                                                  | 51        |
| 3.3.18    | <i>Thailand</i> .....                                                                | 51        |
| 3.3.19    | <i>Vietnam</i> .....                                                                 | 52        |
| 3.4       | AFRICAN COUNTRIES (FOREIGN STOCKS ARE EXCLUDED) .....                                | 52        |
| 3.4.1     | <i>Botswana</i> .....                                                                | 52        |
| 3.4.2     | <i>Egypt</i> .....                                                                   | 53        |
| 3.4.3     | <i>Ghana</i> .....                                                                   | 53        |
| 3.4.4     | <i>Ivory Coast</i> .....                                                             | 54        |
| 3.4.5     | <i>Mauritius</i> .....                                                               | 54        |
| 3.4.6     | <i>Morocco</i> .....                                                                 | 55        |
| 3.4.7     | <i>South Africa</i> .....                                                            | 55        |
| 3.5       | LATIN AMERICAN COUNTRIES (FOREIGN STOCKS ARE EXCLUDED) .....                         | 56        |
| 3.5.1     | <i>Argentina</i> .....                                                               | 56        |
| 3.5.2     | <i>Brazil</i> .....                                                                  | 57        |
| 3.5.3     | <i>Chile</i> .....                                                                   | 57        |
| 3.5.4     | <i>Colombia</i> .....                                                                | 58        |
| 3.5.5     | <i>Jamaica</i> .....                                                                 | 58        |
| 3.5.6     | <i>Mexico</i> .....                                                                  | 59        |
| 3.5.7     | <i>Peru</i> .....                                                                    | 59        |
| 3.5.8     | <i>Trinidad &amp; Tobago</i> .....                                                   | 60        |
| <b>4.</b> | <b>APPENDIX II</b> .....                                                             | <b>61</b> |
| 4.1       | AVAILABILITY PERIOD OF COUNTRY AND EUROPE INDICES .....                              | 61        |
| 4.2       | LIST OF ALL COUNTRY AND SECTOR EUROFIDAI CODES (EUROPE) .....                        | 63        |
| 4.3       | LIST OF ALL COUNTRY AND SECTOR EUROFIDAI CODES (ASIE, MIDDLE-EAST AND OCEANIA) ..... | 80        |
| 4.4       | LIST OF ALL COUNTRY AND SECTOR EUROFIDAI CODES (AFRICA) .....                        | 91        |
| 4.5       | LIST OF ALL COUNTRY AND SECTOR EUROFIDAI CODES (LATIN AMERICA) .....                 | 97        |

## Read Me – Update June 2023

### WHAT'S NEW

- Benchmark Indices for Africa and Latin America Countries have been added.

### POINTS OF ATTENTION

- **“Global Indices” database**

Indices provided by organized markets can **be extracted simply by submitting a Eurofidai code or a list of Eurofidai codes.**

- **“EUROFIDAI Benchmark indices” database**

- In addition to its existing benchmark factors and portfolios (size / book-to-market / momentum factors and portfolios), **EUROFIDAI provides risk-free interest rates to compute the Market premium factor.**
- Benchmark factors and portfolios have been recomputed from their respective starting observation date.
- EUROFIDAI indices are calculated for **27 European countries, 19 countries from Asia, Middle-East and Oceania, 7 African countries and 8 Latin American countries.**
- **Country indices as well as sector indices, benchmark factors and portfolios** available at the country level are calculated in two ways: **with or without stocks issued by non-domestic issuers.**
- **Europe indices are** based on two different sets: one of 11 and one of 17 European countries. They are **calculated using exclusively common stocks and by excluding in each country the stocks issued by non-domestic issuers.** The set of 11 is composed of members from the Eurozone at the date of 01/01/1999: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Portugal and Spain. The set of 17 is composed of members of EU at the date of 01/01/1995: Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal, Spain, Sweden, UK **plus** Norway and Switzerland.
- A **monthly index file is available** in which monthly index returns are calculated by compounding (geometrically linking) daily index returns for a given month.

# 1. EUROFIDAI BENCHMARK INDICES

EUROFIDAI constructs sector indices as well as benchmark factors and portfolios for European countries, Asia, Middle-East and Oceania countries, African countries, Latin American countries and the European region.

- **European Countries:** Austria, Belgium, Cyprus, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, the Netherlands, Norway, Poland, Portugal, Romania, Slovenia, Spain, Sweden, Switzerland, Turkey, and the United Kingdom.
- **Asia, Middle-East and Oceania Countries :**  
Australia, Bangladesh, China, Hong-Kong, India, Indonesia, Israel, Japan, Kazakhstan, Malaysia, New Zealand, Pakistan, Philippines, Singapore, South Korea, Sri-Lanka, Taiwan, Thailand, Vietnam.
- **African countries:** Botswana, Ivory Coast, Egypt, Ghana, Mauritius, Morocco, South Africa.
- **Latin American countries:** Argentina, Brazil, Chile, Colombia, Jamaica, Mexico, Peru, Trinidad and Tobago.
- **Period:** 1977 – 2023 for France and 1988 – 2023 for other countries<sup>1</sup>
- **For a given country**, EUROFIDAI provide the following indices
  - 2 country indices (equally-weighted and value-weighted),
  - 2 × 10 sector indices (equally-weighted and value-weighted),
  - 9 benchmark portfolios (3 size portfolios, 3 book-to-market portfolios, and 3 momentum portfolios),
  - 3 benchmark factors (SMB, HML and MOM) and the risk-free interest rate.
- EUROFIDAI also provides the same set of indices **at the European level**
  - Europe sector indices are constructed using a selected set of 11 or 17 European countries,
  - Benchmark factors and portfolios are constructed using a selected set of 11 or 17 European countries.
- **Constituents:** all EUROFIDAI indices are comprised only of common stocks. The sample of stocks used to build EUROFIDAI benchmark indices changes over time. The historical composition of the indices is available upon request.  
Country and sector indices as well as benchmark factors and portfolios are calculated in two ways: with or without stocks issued by non-domestic issuers.  
Note that we do not provide indices for countries or sectors included in the EUROFIDAI daily stock database if the number of observations is insufficient to

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<sup>1</sup> The initial data may vary depending on the country and the type of index. See below.

build a representative index. It explains why an index may be unavailable in the EUROFIDAI benchmark indices database whereas data on individual stocks for this particular sector or country are available in the EUROFIDAI daily stock database.

- **Frequency:** EUROFIDAI calculates daily and monthly index data
  - For the daily frequency, only the holding period return is provided.
  - For the monthly frequency, we provide composite returns calculated by compounding (geometrically linking) daily holding returns for the given month.
- **Base date:** base 1 on the first day of the observation
- **Benchmark factors and portfolios:** market / Size / book-to-market / momentum factors and portfolios are computed following Fama and French (1992, 1993) and Carhart (1997) methodology<sup>2</sup>.

## 1.1 Country, Europe and Sector EUROFIDAI Indices

### 1.1.1 Country EUROFIDAI indices

For country indices, we provide **both value- and equally-weighted indices**. To have homogeneous indices, value-weighted indices and equally-weighted indices are calculated from the same sample of securities. More precisely, the value-weighted EUROFIDAI market portfolio weighs each common stock during day  $t$  for the year  $y$  by its last market capitalization available at the end of the last year  $y - 1$ . Its return is thus

$$R(t) = \frac{\sum_{i=1}^n w_{i,y-1} R_{i,t}}{\sum_{i=1}^n w_{i,y-1}}$$

where  $R(t)$  is the index return for day  $t$ ,  $w_{i,y-1}$  is the last market capitalization of the common stock  $i$  at the end of the last year  $y - 1$ , and  $R_{i,t}$  is the return of the common stock  $i$  at the end of day  $t$ . The equally-weighted EUROFIDAI market portfolio weighs each common stock with the same weight. Note: in the calculation of  $R(t)$ , the number of stocks ( $n$ ) varies over time.

The country index is referred to as:

- “Country General equally-weighted” for equally-weighted indices and
- “Country General value-weighted” for value-weighted indices.

<sup>2</sup> Fama, Eugene F. and Kenneth R. French, (1992). The Cross-Section of Expected Stock Returns, *Journal of Finance* 47 (2): 427-465.

Fama, Eugene F. and Kenneth R. French, (1993). Common Risk Factors in the Returns on Stocks and Bonds, *Journal of Financial Economics* 33 (1): 3-56.

Carhart, Mark M. (1997). On Persistence in Mutual Fund Performance, *Journal of Finance* 52 (1): 57-82.

*For example, the equally-weighted country index for Germany is denoted “Germany General equally-weighted”, and the value-weighted country index for Germany is denoted “Germany General value-weighted”.*

## 1.1.2 Europe EUROFIDAI indices

Like country indices, **EUROFIDAI** also provides **value- and equally-weighted Europe indices**. By “Europe”, we mean a selected set of European countries.

**Specifically, we provide two types of Europe EUROFIDAI indices:**

- one with **11 European countries** composing the Eurozone on the date of 01/01/1999 (*Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal and Spain*),
- the other with **15+2 European countries composing the EU on the date of 01/01/1995 plus Norway and Switzerland** (*Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, and the United Kingdom*).

### Currencies

The currencies of the various European countries in the database may have changed during the period covered by the database. Some countries have adopted the Euro at the end of 1998 for instance. To construct a Europe index, we have therefore chosen to use **the U.S. dollar and Euro currencies**.

- To construct the **Europe indices**, we first converted the currency of each country into US dollars. For example, for France, the currency was the French franc until 12/31/1998 and the euro thereafter. Both of these currencies have been converted into US dollars.
- The **equally-weighted Europe index** is obtained by averaging the returns of the common stocks (we consider only principal trading lines) of the European countries that we focus on, exactly in the same way as for country indices, except that the returns of the common stocks are expressed in dollars.
- For **the value-weighted indices**, the market capitalizations used for weighting the returns have been converted into dollars. To transform a return expressed in a local currency (lc) to a return expressed in US dollar, the following formula has been used,

$$(1 + R_{it}^{lc}) \times (1 + R_{lc}^{US\$}) = (1 + R_{it}^{US\$}),$$

where  $R_{it}^{lc}$  is the return of common stock  $i$  during period  $t$  expressed in the local currency,  $R_{lc}^{US\$}$  is the return of the local currency expressed in US dollar, i.e. the return obtained by investing one unit of the local currency in US dollar, and  $R_{it}^{US\$}$  is the return of common stock  $i$  expressed in US dollars.

- The same equation may be used to convert the returns of the Europe index expressed in US dollars into, say, pounds sterling or into any other currency.
- The Europe index in Euro of the 11 European countries is referred to as :



- “Europe 11 countries in Euro General equally-weighted” for equally-weighted indices and
- “Europe 11 countries in Euro General value-weighted” for capitalization-weighted indices, and so on.

### 1.1.3 EUROFIDAI sector indices

**Our sector-based classification consists of 10 general sectors:** *Energy, Materials, Industrials, Consumer Discretionary, Consumer Staples, Health Care, Financials, Information Technology, Telecommunication Services and Utilities.*

Sectors are the following:

- “Energy” corresponds to oil and gas exploration, production, refining and transportation.
- “Materials” consists of companies for which the activity is connected to commodity chemicals, agricultural chemicals, construction materials, paper and forest products.
- “Industrials” is composed of capital goods, commercial and professional services and transportation.
- “Consumer Discretionary” is composed of automobiles and components, consumer durables, apparel, consumer services, media.
- “Consumer Staples” includes food, beverages, tobacco, food and staples retailing, household and personal products.
- “Health Care” corresponds to health care equipment and services and pharmaceutical products.
- “Financials” is composed of banks, insurance brokers and real estate companies.
- “Information Technology” corresponds to software, Internet and IT services.
- “Telecommunication Services” includes companies providing wireless and fixed-line telecommunications services.
- “Utilities” represents the companies distributing water, electricity or gas.

The sector indices are calculated by aggregating (either equally- or value-weighted) returns of the principal trading lines of a specific sector in a given country, exactly in the same way as for country indices.

A sector index for a given country is referred to as:

- “Country Sector equally-weighted” for equally-weighted sector indices,
- “Country Sector value-weighted” for value-weighted sector indices.

*For example, the equally-weighted sector index for the sector “Consumer Staples” in Germany is denoted “Germany Consumer Staples equally-weighted”, and the value-weighted sector index is denoted “Germany Consumer Staples value-weighted”.*

## 1.2 EUROFIDAI Benchmark Portfolios

Benchmark factors and Benchmark Portfolios are directly available on EUROFIDAI website for European countries, Asia, Middle-East and Oceania countries and the European region.

**European Countries:** Austria, Belgium, Cyprus, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, the Netherlands, Norway, Poland, Portugal, Romania, Slovenia, Spain, Sweden, Switzerland, Turkey, and the United Kingdom.

**Asia, Middle-East and Oceania Countries:** Australia, Bangladesh, China, Hong-Kong, India, Indonesia, Israel, Japan, Kazakhstan, Malaysia, New Zealand, Pakistan, Philippines, Singapore, South Korea, Sri-Lanka, Taiwan, Thailand, Vietnam.

**African countries:** Botswana, Ivory Coast, Egypt, Ghana, Mauritius, Morocco, South Africa.

**Latin American countries:** Argentina, Brazil, Chile, Colombia, Jamaica, Mexico, Peru, Trinidad and Tobago.

### 1.2.1 Market Premium: $R_m - R_f$

We give the market return ( $R_m$ ) and the risk-free rate ( $R_f$ ) to compute the Market Premium ( $R_m - R_f$ ).

Market return ( $R_m$ ) is the holding return, with or without dividend, of a country-specific EUROFIDAI value-weighted index, on a daily or monthly basis.

The risk-free rate ( $R_f$ ) is the IMF country-specific Treasury Bill rate or the OECD country-specific short-term interest rate (see Table 1 for details). The daily risk-free interest rate is extracted from the monthly risk-free interest rate as follows:

$$Rf_{daily} = \left( \left( (1 + Rf_{monthly})^{\frac{1}{NB_{DAYS}}} \right)^{Holding\ period} \right) - 1$$

Where:

$NB_{DAYS}$  = the number of days adjusted for a month

If the last day(s) of a month are non-trading day(s) and induce(s) a change of month, we calculate the number of days elapsed prior to the last trading day.

E.g.  $NB_{DAYS}$  for May 2014 is computed as 30 days because May 31, 2014 falls on a Saturday.

Table 1 and Table 2 reports for each country the period and the source of the risk-free rate. The code of the risk-free rate is given in the code list of the benchmark indices.

Table 1: Data source for the risk-free rates (Europe)

| Country               | Date Min   | Date Max   | Origin_name | Type_rf                                                                             |
|-----------------------|------------|------------|-------------|-------------------------------------------------------------------------------------|
| <b>Austria</b>        | 01/06/1989 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Belgium</b>        | 01/01/1957 | 30/11/2017 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Belgium</b>        | 01/12/2017 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Bulgaria</b>       | 01/01/1992 | 30/06/2015 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Cyprus</b>         | 01/01/1975 | 30/03/2007 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Czech Republic</b> | 02/08/1993 | 29/12/2017 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Czech Republic</b> | 01/01/2018 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Denmark</b>        | 01/01/1987 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Estonia</b>        | 01/01/1996 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Finland</b>        | 01/01/1987 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>France</b>         | 01/01/1970 | 29/07/2016 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>France</b>         | 01/08/2016 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Germany</b>        | 01/01/1960 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Greece</b>         | 03/01/1983 | 29/12/2017 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Greece</b>         | 01/01/2018 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |
| <b>Hungary</b>        | 01/12/1988 | 31/03/2023 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Iceland</b>        | 02/01/1984 | 31/12/2021 | IMF         | Financial, Interest Rates, Government Securities, Treasury Bills, Percent per annum |
| <b>Iceland</b>        | 03/01/2022 | 31/03/2023 | OCDE        | Interest Rates, money market, treasury bill rate, Short-term, Percent per annum     |

|                               |                |                |      |                                                                                        |
|-------------------------------|----------------|----------------|------|----------------------------------------------------------------------------------------|
| <b>Ireland</b>                | 02/01/<br>1984 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Italy</b>                  | 01/03/<br>1977 | 31/03/<br>2023 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Latvia</b>                 | 01/01/<br>1998 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Lithuania</b>              | 01/01/<br>1999 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Luxembourg</b>             | 01/01/<br>1999 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Malta</b>                  | 02/11/<br>1987 | 30/09/<br>2014 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Netherlands</b>            | 01/01/<br>1986 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Norway</b>                 | 01/01/<br>1979 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Poland</b>                 | 01/01/<br>1992 | 31/03/<br>2016 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Poland</b>                 | 01/04/<br>2016 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Portugal</b>               | 01/08/<br>1985 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Romania</b>                | 01/03/<br>1994 | 31/03/<br>2023 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Russian<br/>Federation</b> | 01/01/<br>1997 | 28/02/<br>2022 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Slovakia</b>               | 03/07/<br>1995 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Slovenia</b>               | 01/01/<br>2002 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Spain</b>                  | 01/01/<br>1979 | 31/03/<br>2023 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Sweden</b>                 | 01/03/<br>1960 | 29/07/<br>2016 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Sweden</b>                 | 01/08/<br>2016 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Switzerland</b>            | 01/01/<br>1980 | 30/06/<br>2016 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Switzerland</b>            | 01/07/<br>2016 | 28/02/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |

|                       |                |                |      |                                                                                        |
|-----------------------|----------------|----------------|------|----------------------------------------------------------------------------------------|
| <b>Turkey</b>         | 02/09/<br>1985 | 30/04/<br>2008 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>United Kingdom</b> | 01/01/<br>1964 | 30/06/<br>2016 | IMF  | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>United Kingdom</b> | 01/07/<br>2016 | 31/03/<br>2023 | OCDE | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |

**Table 2: Data source for the risk-free rates (Asia, Middle-East and Oceania)**

| <b>Country</b>     | <b>Date Min</b> | <b>Date Max</b> | <b>Origin_name</b> | <b>Type_rf</b>                                                                         |
|--------------------|-----------------|-----------------|--------------------|----------------------------------------------------------------------------------------|
| <b>Australia</b>   | 01/01/<br>1980  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Bahrain</b>     | 01/06/<br>1987  | 31/03/<br>2016  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Bangladesh</b>  | 03/07/<br>2006  | 31/03/<br>2023  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>China</b>       | 02/06/<br>1997  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Hong Kong</b>   | 01/12/<br>1992  | 31/03/<br>2023  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>India</b>       | 01/12/<br>2011  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Indonesia</b>   | 01/01/<br>1998  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Israel</b>      | 02/01/<br>1995  | 31/03/<br>2023  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Japan</b>       | 01/04/<br>1955  | 29/03/<br>2002  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Japan</b>       | 01/04/<br>2002  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Korea</b>       | 01/01/<br>1991  | 31/03/<br>2023  | OCDE               | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Lebanon</b>     | 01/01/<br>1982  | 29/03/<br>2019  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Malaysia</b>    | 01/01/<br>1976  | 30/12/<br>2016  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>New Zealand</b> | 02/01/<br>1978  | 31/03/<br>2023  | IMF                | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |

|                    |                |                |     |                                                                                        |
|--------------------|----------------|----------------|-----|----------------------------------------------------------------------------------------|
| <b>Pakistan</b>    | 01/07/<br>1996 | 31/12/<br>2021 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Philippines</b> | 01/01/<br>1976 | 31/03/<br>2023 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Singapore</b>   | 02/04/<br>1973 | 30/08/<br>2013 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Sri Lanka</b>   | 03/12/<br>2001 | 29/05/<br>2020 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Thailand</b>    | 01/02/<br>2001 | 31/03/<br>2023 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Viet Nam</b>    | 02/11/<br>1992 | 31/07/<br>2015 | IMF | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |

**Table 3: Data source for the risk-free rates (Africa and Latin America)**

| <b>Country</b>                 | <b>Date<br/>Min</b> | <b>Date<br/>Max</b> | <b>Origin_<br/>name</b> | <b>Type_rf</b>                                                                         |
|--------------------------------|---------------------|---------------------|-------------------------|----------------------------------------------------------------------------------------|
| <b>Egypt</b>                   | 01/03/<br>2002      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Ghana</b>                   | 01/03/<br>2002      | 30/12/<br>2022      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Mauritius</b>               | 01/03/<br>2002      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>South Africa</b>            | 01/01/<br>1981      | 31/12/<br>2020      | OCDE                    | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>South Africa</b>            | 01/01/<br>2021      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Brazil</b>                  | 02/01/<br>1995      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Chile</b>                   | 01/07/<br>1997      | 31/01/<br>2023      | OCDE                    | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Colombia</b>                | 01/01/<br>1986      | 31/03/<br>2023      | OCDE                    | Interest Rates, money market, treasury bill rate,<br>Short-term, Percent per annum     |
| <b>Jamaica</b>                 | 01/05/<br>1961      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Mexico</b>                  | 01/10/<br>1986      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |
| <b>Trinidad and<br/>Tobago</b> | 01/12/<br>1964      | 31/03/<br>2023      | IMF                     | Financial, Interest Rates, Government Securities,<br>Treasury Bills, Percent per annum |

## 1.2.2 Size Benchmark Portfolios

Three size portfolios (Small cap, Mid cap and Big cap portfolios with foreign countries and without foreign countries) are constructed based on firm sizes. Each year, at the end of June, we allocate stocks to terciles based on market capitalization. The return of each size portfolio is calculated as the value-weighted mean of individual stock holding returns from July of year  $t$  to June of year  $t + 1$ , and the portfolios are reformed in June of year  $t + 1$ .

Please note that all EUROFIDAI benchmark portfolios are built by excluding the returns superior to 0.5 and inferior to -0.5.

## 1.2.3 Book-to-market Benchmark Portfolios

Four book-to-market portfolios (Negative book to market, Growth book to market, Neutral book to market and Value book to market portfolios with foreign stocks and without foreign stocks) are formed based on the book-to-market. The portfolios are constructed annually at the end of June, year  $t$  using the breakpoints of negative and tercile book-to-market at the end of fiscal year  $t - 1$ . The Negative book to market portfolio consists of stocks with negative book-to-market (for bankrupt firms). The Growth, Neutral and Value book to market portfolios consist of stocks with the lowest, the middle and the highest third of positive book-to-market respectively. The return of each book-to-market portfolio is calculated as the value-weighted mean of stock holding returns from July of year  $t$  to June of year  $t + 1$ , and the portfolios are reformed in June of year  $t + 1$ .

## 1.2.4 Momentum Benchmark Portfolios

Three momentum portfolios (Low momentum, Medium momentum and High momentum portfolio with foreign countries and without foreign countries) are constructed using prior 2-12 returns. The portfolios are constructed each month. Specifically, we split the sample in terciles according to prior 2-12 returns. The Low momentum portfolio consists of stocks with low prior returns, the Medium momentum portfolio of stocks with medium prior returns and the High momentum portfolio of stocks with high prior returns. The return of each momentum portfolio is the value-weighted mean of stock holding returns. The weight is assigned every month and calculated using the last month-end market capitalization.

## 1.3 EUROFIDAI Size, Book-to-Market and Momentum Factor Indices

The EUROFIDAI factor indices are **constructed with all available principal lines that have valid data on prices and capitalization**. EUROFIDAI provides three risk factors:

- SMB (for “Size factor”) that is long (short) in common stocks of small (large) firms
- HML (for “Book-to-market factor”) that is long (short) in value (growth) stocks
- MOM (for “Momentum”) factor that is long (short) in firms having high (low) past returns.



To construct the SMB, the HML and the MOM factors, the procedure is similar to the one used by Kenneth French for the US market. It is described on the following website<sup>3</sup>:

[http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data\\_Library/det\\_mom\\_factor.html](http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data_Library/det_mom_factor.html)

### 1.3.1 Size Factor Indices

The **Size Factor (SMB, Small Minus Big)** is formed annually and is obtained as follows. Each year, at the end of June, we sort firms based on the market capitalization. Using the median firm size, we divide the sample into two classes. Furthermore, we sort firms by the book-to-market available at the end of the last fiscal year and split the sample into terciles. To construct the SMB, we use six value-weighted portfolios, which are the intersections of two portfolios based on size and three portfolios based on book-to-market. SMB is the average return on the three small capitalization portfolios minus the average return on the three big capitalization portfolios.

Size Factor (SMB) =  $1/3$  (Small Value + Small Neutral + Small Growth) -  $1/3$  (Big Value + Big Neutral + Big Growth)

### 1.3.2 Book-to-market Factor Indices

Portfolios for the **Book-to-market Factor (HML, High Minus Low)** are formed in the same way as those for SMB. HML is the average return on the two Value portfolios minus the average return on the two Growth portfolios.

Book-to-market factor (HML) =  $1/2$  (Small Value + Big Value) -  $1/2$  (Small Growth + Big Growth)

### 1.3.3 Momentum Factor Indices

The **Momentum factor (MOM)** is formed monthly and is obtained as follows. Each month, we divide the sample into two classes by firm size based on the market capitalization at the end of the preceding month. At the same time, we sort firms by the prior (2-12) return and then form three portfolios using the breakpoints of tercile. To construct the Momentum factor, we use six value-weighted portfolios, which are the intersections of the two portfolios based on size and the three portfolios based on prior returns. Momentum factor is the average return on the two highest prior (2-12) return portfolios minus the average return on the two lowest prior (2-12) return portfolios.

Momentum factor (MOM) =  $1/2$  (Small High + Big High) -  $1/2$  (Small Low + Big Low)

## 1.4 Data definitions

The data types provided for the EUROFIDAI Benchmark Indices are explained below.

---

<sup>3</sup> Refer to Fama and French (1993), “Common Risk Factors in the Returns on Stocks and Bonds”, *Journal of Financial Economics*.



**Table 4: Code Search Variables**

| <b>Variable (English name)<br/>(French version)</b> | <b>Description</b>                                                                |
|-----------------------------------------------------|-----------------------------------------------------------------------------------|
| <b>eurofidai_code</b>                               | Code identifying the index, attributed by EUROFIDAI                               |
| <b>date_first_available_data</b>                    | First date at which the EUROFIDAI code is available                               |
| <b>date_last_available_data</b>                     | Last date for which information is available for the corresponding EUROFIDAI code |
| <b>Index_name</b>                                   | Name of the index                                                                 |
| <b>index_type_code</b>                              | Type of the index (expressed as code)                                             |
| <b>index_type_name</b>                              | Type of the index                                                                 |

**Table 5: Daily Data extraction Variables**

| <b>Variable (English name)<br/>(French version)</b> | <b>Description</b>                                                              |
|-----------------------------------------------------|---------------------------------------------------------------------------------|
| <b>eurofidai_code</b>                               | Code identifying the index, attributed by EUROFIDAI                             |
| <b>daily_return_with_dividend</b>                   | Daily holding return of the index calculated from adjusted prices               |
| <b>daily_return_without_dividend</b>                | Daily holding return of the index, calculated without reinvested dividends      |
| <b>daily_index_with_dividend</b>                    | Index value calculated from daily holding returns.                              |
| <b>daily_index_without_dividend</b>                 | Index value calculated from daily holding returns without reinvested dividends. |
| <b>quotation_date</b>                               | Trading date                                                                    |
| <b>securities_number</b>                            | Number of securities composing the index (daily)                                |

| Table 6: Monthly Data extraction Variables  |                                                                                 |
|---------------------------------------------|---------------------------------------------------------------------------------|
| Variable (English name)<br>(French version) | Description                                                                     |
| <b>eurofidai_code</b>                       | Code identifying the index, attributed by EUROFIDAI                             |
| <b>last_monthly_date</b>                    | Last date of the month                                                          |
| <b>monthly_return_with_dividend</b>         | Daily holding return of the index calculated from adjusted prices               |
| <b>monthly_return_without_dividend</b>      | Daily holding return of the index, calculated without reinvested dividends      |
| <b>monthly_index_with_dividend</b>          | Index value calculated from daily holding returns.                              |
| <b>monthly_index_without_dividend</b>       | Index value calculated from daily holding returns without reinvested dividends. |

### Number of Securities (SECURITIES\_NUMBER)

This variable represents the number of principal trading lines forming the index at each date. This data is provided only for the country, Europe and sector EUROFIDAI daily indices.

### Daily Return (DAILY\_return)

The daily return is the difference between the adjusted price at day  $t$  and the non-missing previous adjusted price as at day  $t-x$ , divided by the adjusted price at day  $t-x$ ,

$$R(t)_{daily} = \frac{AP(t) - AP(t-x)}{AP(t-x)}$$

This equation does not include the dividend distributed during day  $t$ , since the dividend is already considered in adjusted prices.

Holding returns are defined as the variation of the adjusted price between two dates  $t$  and  $t-x$ ;  $x$  can be higher than 1. For holding returns, the variation **is not** corrected by the number of days, which separate these two dates. It is important to notice that the returns are calculated only when we have an observation for the adjusted price.

### Monthly return (MONTHLY\_RETURN)

The monthly return is calculated, by definition, on a monthly basis, by compounding (geometrically linking) daily holding returns for a security, using the following formula:

$$R(T)_{monthly} = (1 + R(t_1)) \times (1 + R(t_2)) \dots \times (1 + R(t_n)) - 1$$

where  $R(T)_{monthly}$  is the composite return over the total period of a given month  $T$  and  $R(t_1)$ ,  $R(t_2)$ , and  $R(t_n)$  are the daily holding returns for the sub-periods of the month  $T$  respectively.

## 1.5 EUROFIDAI Code Structure

On January 1, 2012, we introduced a new EUROFIDAI code that ensures the consistency of the code among all instruments proposed by EUROFIDAI.

The EUROFIDAI code is **the unique identification code attributed by EUROFIDAI** for each index.

The EUROFIDAI code has a specific structure. For indices, the EUROFIDAI code is in the range from 300,000,000,000,000 to 399,999,999,999,999.

The EUROFIDAI code is **made up of fifteen numeric digits** and is constructed as follows for EUROFIDAI indices:

- the first three numbers correspond to the type of index calculated by EUROFIDAI

|     |                                   |
|-----|-----------------------------------|
| 301 | equally-weighted index            |
| 302 | value-weighted index              |
| 304 | Risk free rate $R_f$              |
| 311 | Size Factor Index                 |
| 312 | Book-to-market Factor Index       |
| 313 | Momentum Factor Index             |
| 321 | Small Cap Portfolio               |
| 322 | Mid Cap Portfolio                 |
| 323 | Big Cap Portfolio                 |
| 331 | Value Portfolio                   |
| 332 | Neutral Portfolio                 |
| 333 | Growth Portfolio                  |
| 334 | Negative Book-to-market Portfolio |
| 341 | Low Momentum Portfolio            |
| 342 | Medium Momentum Portfolio         |

|     |                         |
|-----|-------------------------|
| 343 | High Momentum Portfolio |
|-----|-------------------------|

- The seven middle digits indicate the associated sector (only applicable to sector indices, they are equal to 0000000 for other EUROFIDAI indices).
- The last five numbers represent the associated country or geographical area. The first of these five number is a key to interpret the last four: 4 stands for a country (country\_code) and 5 for a geographical area (for instance, Europe).
- For all European countries, EUROFIDAI offers benchmark indices including foreign stocks quoted on domestic stock exchanges. The seventh digit of the code is set to 1 for indices computed including such stocks and to 0 for indices computed without them.

*For instance, in the EUROFIDAI code 302000100740120, 302 stands for a value-weighted index, 0001 stands for the inclusion of the foreign stocks, 007 for the "Financials" sector, 4 for a country and 0120 for Belgium.*

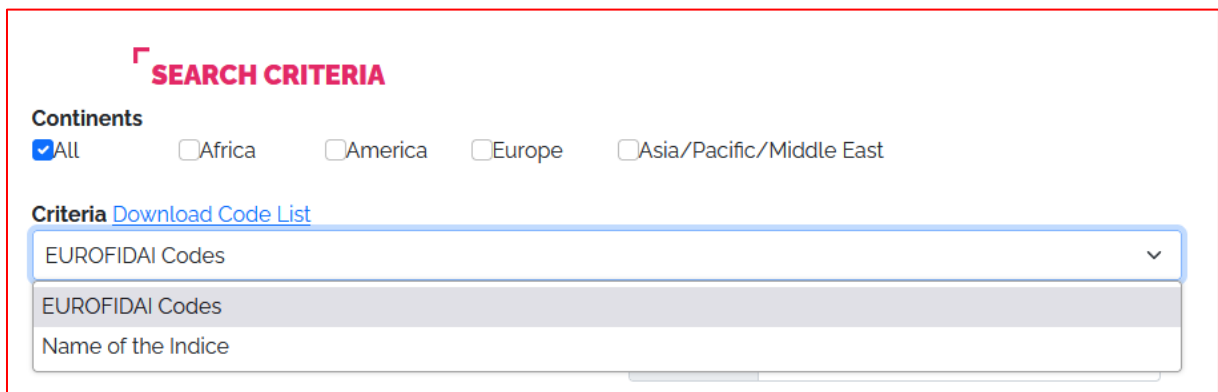
## 1.6 Extraction data from the EUROFIDAI Benchmark Indices database

### 1.6.1 STEP 1: How to find the EUROFIDAI codes ("Code search" tab)

There are two ways to find a EUROFIDAI code:

- via a complete list of all stocks available in our database (see "Click here for Code list" under the "Code search" and "Data extraction" tab)
- via the "Code search" tab (**Figure 1 & 2**), by typing (part of) a indice name (or a list of indices names)

Figure 1 : Code Search 1



**SEARCH CRITERIA**

**Continents**

☒ All ☐ Africa ☐ America ☐ Europe ☐ Asia/Pacific/Middle East

**Criteria** [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes

Name of the Indice

Figure 2 : Code Search 2

### SEARCH CRITERIA

**Continents**

☒ All
 ☐ Africa
 ☐ America
 ☐ Europe
 ☐ Asia/Pacific/Middle East

**Criteria** [Download Code List](#)

EUROFIDAI Codes

☒ EUROFIDAI Codes
 ☐ List of EUROFIDAI Codes (submit a file)
 ☐ Indice Type
 ☐ Country / Geographical area

Parcourir...

Aucun fichier sélectionné.

To make sure, you select the EUROFIDAI code that most closely matches your request, you can narrow down the search with other criteria like Indice type. You can also select more information to help you better select your EUROFIDAI codes (**see Figure 3**)

Figure 3: Code Search – Information on EUROFIDAI indices benchmark

### EXTRACTION RESULTS

☒ Date First Available Data  
☒ Date Last Available Data  
☒ Eurofidai Code  
☐ Index Type  
[select all](#)

## 1.6.2 STEP 2: How to extract data (“Data extraction” tab)

Under the “Country and sector indices” tab, use the EUROFIDAI code (or a list of codes in a txt file, one code per row) to extract index and return time series: index (with and without dividend), return (with and without dividend).

Under the “Factor indices” tab, use the EUROFIDAI code (or a list of codes in a txt file, one code per row) to extract index and return time series: return with dividend.

You can narrow down your extract to a specific time period (**see Figure 4**). If no period is chosen, by default, the data is returned for the whole period where data are available.

The default frequency is daily, but you can choose a monthly frequency.

Figure 4: Data Extraction

SEARCH CRITERIA

Period (optional)

From  To

Codes [Download Code List](#)

EUROFIDAI Codes

☒ EUROFIDAI Codes

☐ List of EUROFIDAI Codes (submit a file)

Parcourir...

Aucun fichier sélectionné.

Periodicity

☒ Daily
☐ Monthly

## 2. Global/Market Indices

Global Indices refer to the indices that are not calculated by EUROFIDAI but are **provided by organized markets**, the S&P 500 and MSCI World for instance. This database is **updated monthly** and provides **270 552 indices** issued by **982 institutions or issuers**, with **298 700 205 observations since January 1<sup>st</sup>, 1980**. The database is mainly composed of equity indices, but many other types of indices are also available.

### 2.1 Data definitions

Table 3 and Table 4 summarize the list of variables available in the s database respectively from “Code Search” tab and “Data Extraction” tab.

| Table 7: Code Search Variables |                                                                                                                                                         |                             |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| Variable                       | Description                                                                                                                                             |                             |
| date_first_available_data      | First date at which the EUROFIDAI code is available                                                                                                     |                             |
| date_last_available_data       | Last date at which the EUROFIDAI code is available                                                                                                      |                             |
| eurofidai_code                 | EUROFIDAI code of the index                                                                                                                             |                             |
| index_name                     | Name of the index                                                                                                                                       |                             |
| index_status_code              | Code for the index status                                                                                                                               |                             |
| index_status_name              | Explicit designation for the index status (for example, “active” or “inactive” )                                                                        |                             |
| isin_code_beginning_date       | First date at which the ISIN code is valid                                                                                                              |                             |
| isin_code_beginning_date       | First date at which the ISIN code is valid                                                                                                              |                             |
| isin_code_status_code          | Code for the status of the ISIN code                                                                                                                    |                             |
| isin_code_status_name          | Explicit designation for the status of the ISIN code (1 for “Reserved”, 2 for “Active”, 3 for “Deleted”, 4 for “Reactivated” or 5 for “Change pending”) |                             |
| listing_classification         | 3                                                                                                                                                       | Index                       |
|                                | 6                                                                                                                                                       | Interest Rates              |
|                                | 15                                                                                                                                                      | NASDAQ Global Select Market |

**Table 7: Code Search Variables**

| Variable                                   | Description                                                             |
|--------------------------------------------|-------------------------------------------------------------------------|
|                                            | 30 Equities                                                             |
|                                            | 32 Foreign equities                                                     |
|                                            | 40 Structured products                                                  |
|                                            | 50 Bonds                                                                |
|                                            | 79 Exchange traded Funds                                                |
|                                            | 80 Anlagefonds (Investment Funds)                                       |
|                                            | 82 Exchange rates                                                       |
|                                            | 92 Technical instruments                                                |
|                                            | 93 Futures Underlying                                                   |
|                                            | 165 Index and Participation Certificate                                 |
|                                            | 261 1st Section                                                         |
|                                            | 522 SMI                                                                 |
|                                            | 532 ZKB Index                                                           |
| <b>number_observations</b>                 | Number of available observations                                        |
| <b>sicovam_code</b>                        | SICOVAM code identifying the index                                      |
| <b>stock_exchange_code</b>                 | Code of the provider or the stock exchange                              |
| <b>stock_exchange_name</b>                 | Name of the provider or the stock exchange                              |
| <b>stock_exchange_country_name</b>         | Country of the provider or the stock exchange                           |
| <b>stock_exchange_type_name</b>            | Explicit designation for the type of the provider or the stock exchange |
| <b>valoren_code</b>                        | VALOREN code of the index                                               |
| <b>valoren_code_expiration_date</b>        | Date at which the VALOREN code expired                                  |
| <b>valoren_code_expiration_reason_code</b> | Reason for which the VALOREN code expired                               |
| <b>valoren_code_expiration_reason_name</b> | Explicit explanation of the reason for which the VALOREN code expired   |



| Table 8: Data Extraction Variables |                                |
|------------------------------------|--------------------------------|
| Variable                           | Description                    |
| <b>adjust_coef</b>                 | Adjustment coefficient         |
| <b>closing value</b>               | Closing value of the index     |
| <b>eurofidai_code</b>              | EUROFIDAI code of the index    |
| <b>highest value</b>               | The highest value of the index |
| <b>lowest value</b>                | The lowest value of the index  |
| <b>opening value</b>               | Opening value of the index     |
| <b>quotation_date</b>              | Trading date                   |

## 2.2 EUROFIDAI Code Structure

The EUROFIDAI code is **the unique identification code attributed by EUROFIDAI** to each index. The EUROFIDAI code has a specific structure. For indices, the EUROFIDAI code is in the range from 300,000,000,000,000 to 399,999,999,999,999.

The EUROFIDAI code is made up of **fifteen numeric digits** and is constructed as follows for indices:

- the first three numbers correspond to the type of index (300 for Global Indices),
- the seven middle digits correspond to the instrument identifier,
- the last five numbers are associated with the provider or the stock exchange.

## 2.3 Extracting data from the “Global Indices” database

### 2.3.1 STEP 1: How to find the EUROFIDAI codes (“Code search” tab)

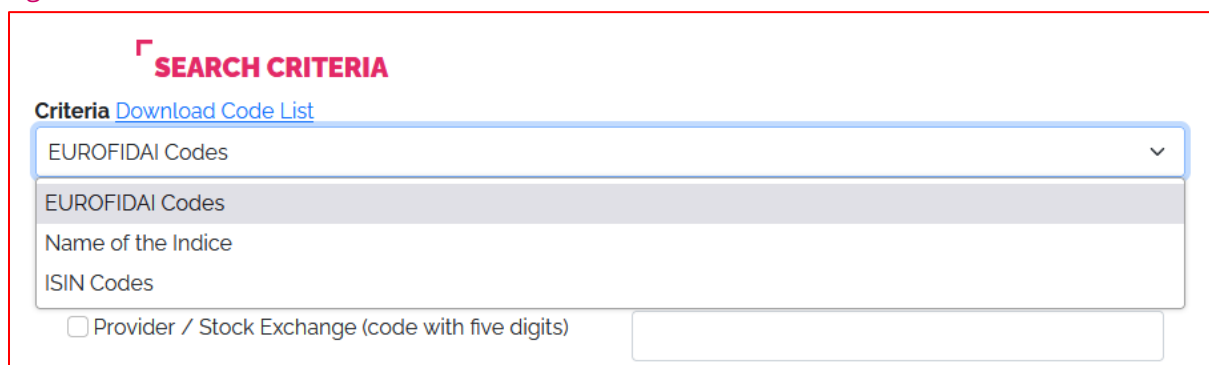
To extract index time series, you can use the EUROFIDAI code or the ISIN code of the indices.

There are two ways to find a EUROFIDAI code:

- a complete list of all indices included in our database is available on our website (see “Code list” under the “Code search” tab)
- under the “Code search” tab (see **Figure 5 & 6**), type (part of) the indice name, or an ISIN code, or a VALOREN code (or a list of indices names, or ISIN codes or VALOREN Codes)

To make sure you select the EUROFIDAI code that most closely matches your request, you can narrow down the search by selecting the stock exchange. You can also select other characteristics informations to help you better select your EUROFIDAI codes (see **Figure 7**)

Figure 5: Code Search 1



**SEARCH CRITERIA**

Criteria [Download Code List](#)

EUROFIDAI Codes

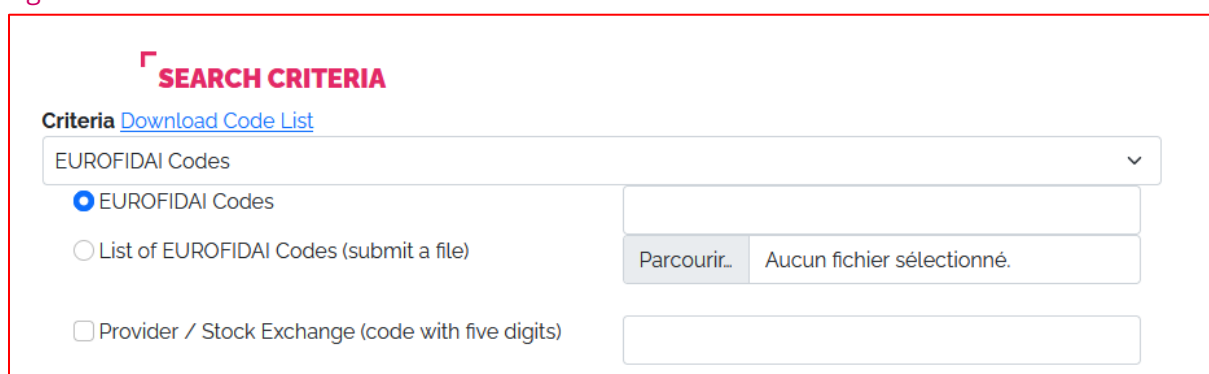
EUROFIDAI Codes

Name of the Indice

ISIN Codes

☐ Provider / Stock Exchange (code with five digits)

Figure 6: Code Search 2



**SEARCH CRITERIA**

Criteria [Download Code List](#)

EUROFIDAI Codes

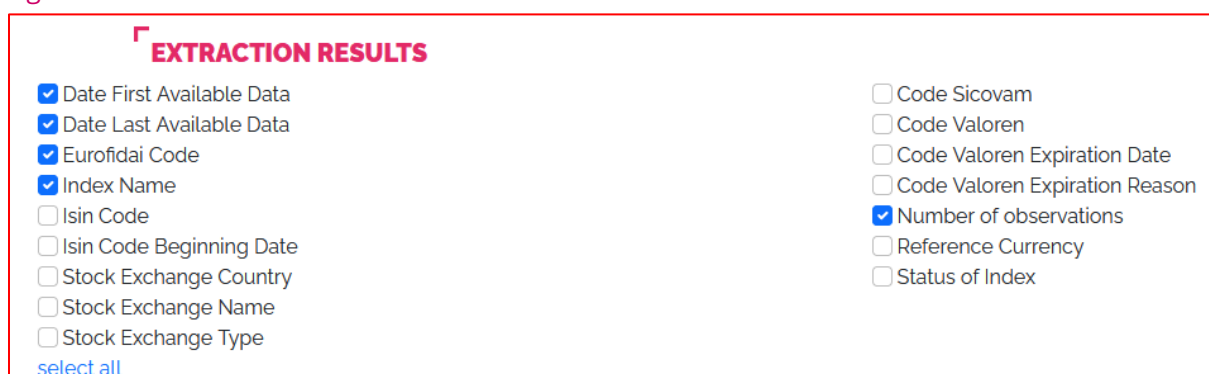
☒ EUROFIDAI Codes

☐ List of EUROFIDAI Codes (submit a file)

☐ Provider / Stock Exchange (code with five digits)

Parcourir... Aucun fichier sélectionné.

Figure 7: Code Search – Information on “Global Indices”



**EXTRACTION RESULTS**

☒ Date First Available Data

☒ Date Last Available Data

☒ Eurofidai Code

☒ Index Name

☐ Isin Code

☐ Isin Code Beginning Date

☐ Stock Exchange Country

☐ Stock Exchange Name

☐ Stock Exchange Type

☐ Code Sicovam

☐ Code Valoren

☐ Code Valoren Expiration Date

☐ Code Valoren Expiration Reason

☒ Number of observations

☐ Reference Currency

☐ Status of Index

[select all](#)

### 2.3.2 STEP 2: How to extract data

Under the “extraction” tab, use the EUROFIDAI code (or a list of codes in a txt file, one code per row) to extract index time series.

You can limit your search to a specific time period (see **Figure 8**). If no period is chosen, by default, the data is returned for the whole period where data are available.

Figure 8: Data Extraction

### SEARCH CRITERIA

**Period (optional)**  
 From  To

**Codes** [Download Code List](#)

☒ EUROFIDAI Codes  
☐ List of EUROFIDAI Codes (submit a file)

### EXTRACTION RESULTS

☐ Adjustment Coefficient  
☐ Closing Value  
☐ Highest Value  
☐ Lowest Value  
☐ Opening Value  
[select all](#)

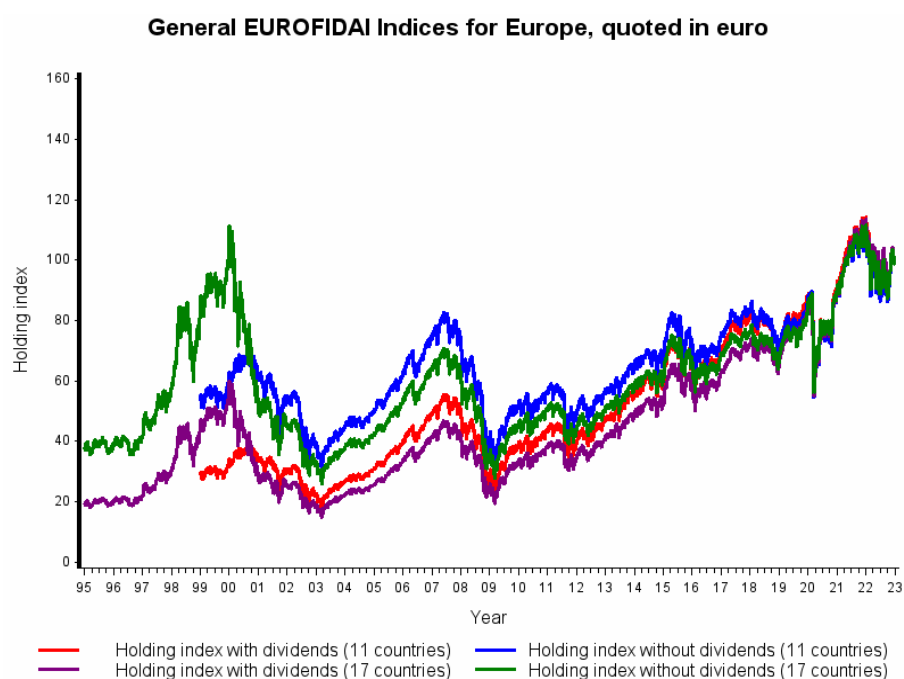
## 3. APPENDIX I: evolution's graphs of the EUROFIDAI indices

This section presents the **evolution of value-weighted EUROFIDAI Europe and country indices** (with reinvested dividends or without reinvested dividends, for daily returns).

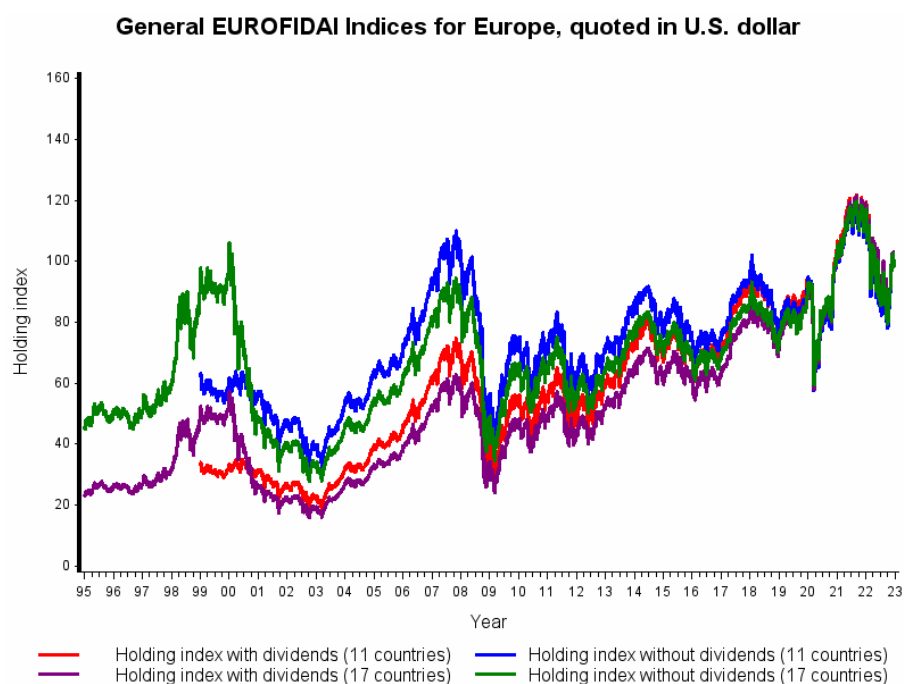
The reference values of these indices are equal to 100 on December 30, 2021, which explains why the indices with dividends are lower than the corresponding indices without dividends.

### 3.1 Europe (foreign stocks are excluded)

#### 3.1.1 General Indices for Europe, quotes in Euro

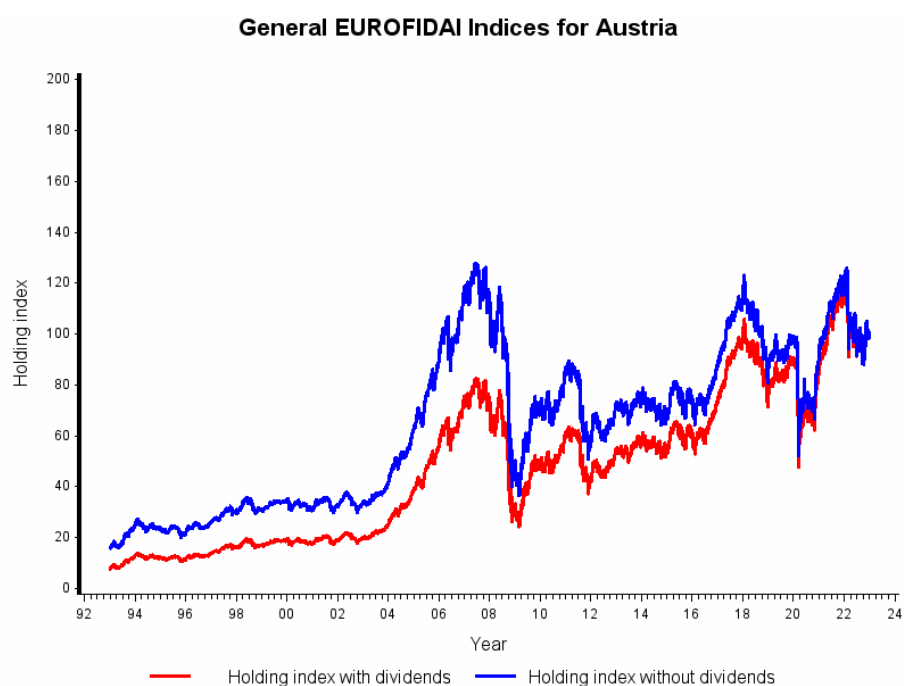


## 3.1.2 General Indices for Europe, quotes in Dollar

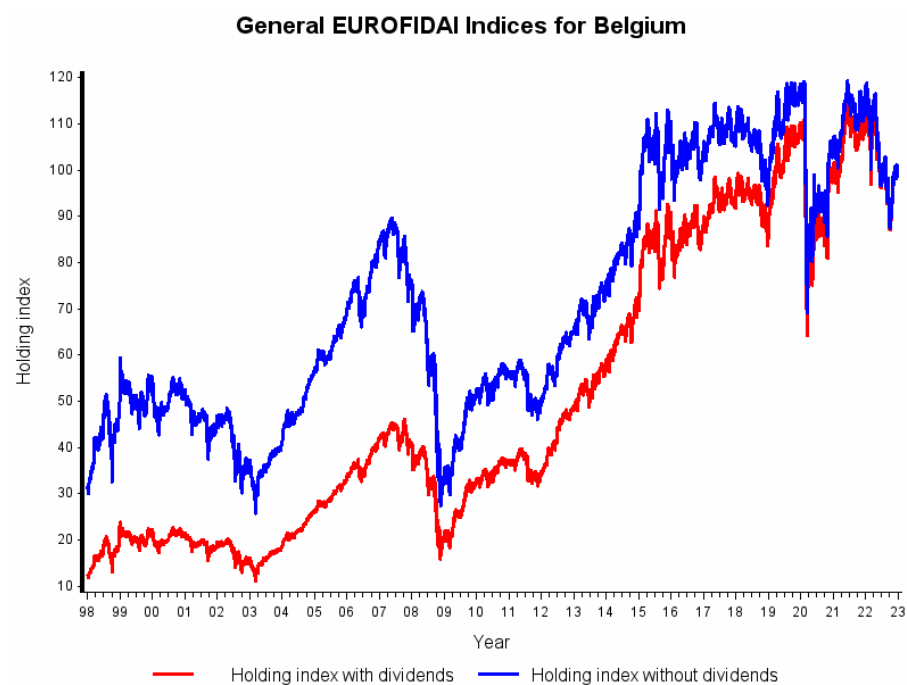


## 3.2 European Countries (foreign stocks are excluded)

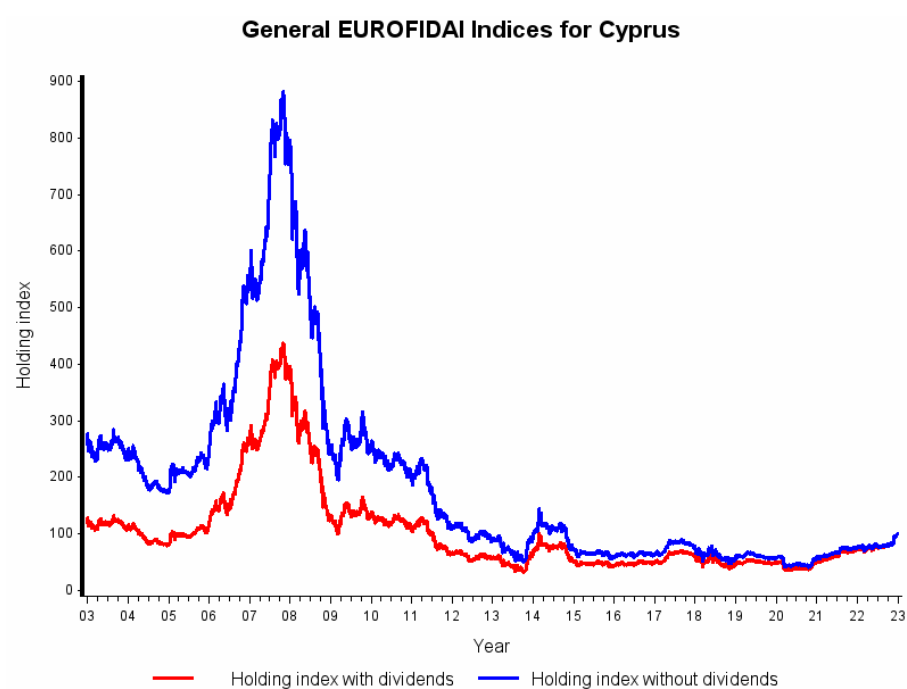
### 3.2.1 Austria



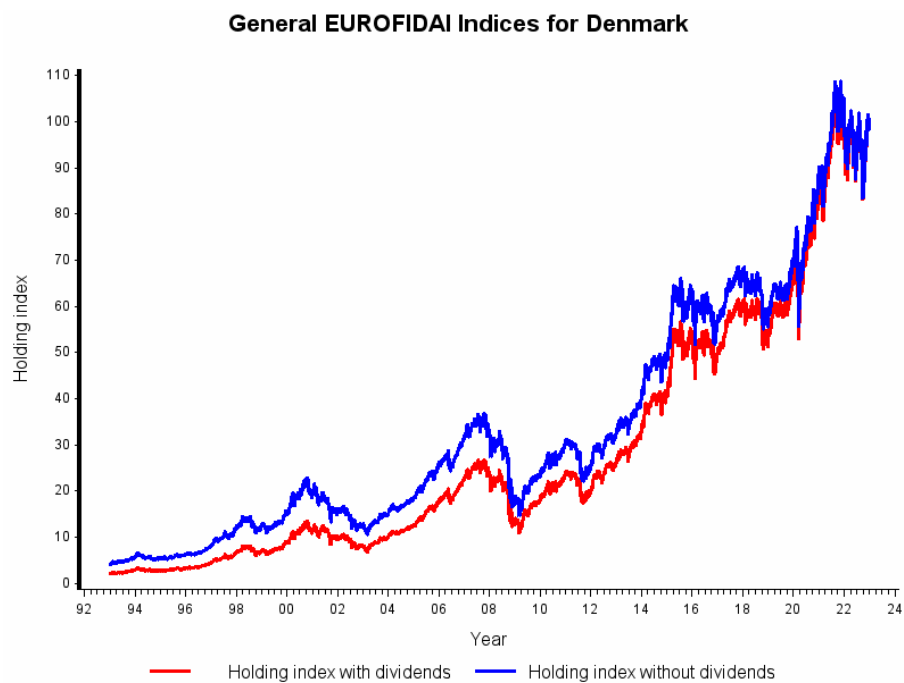
### 3.2.2 Belgium



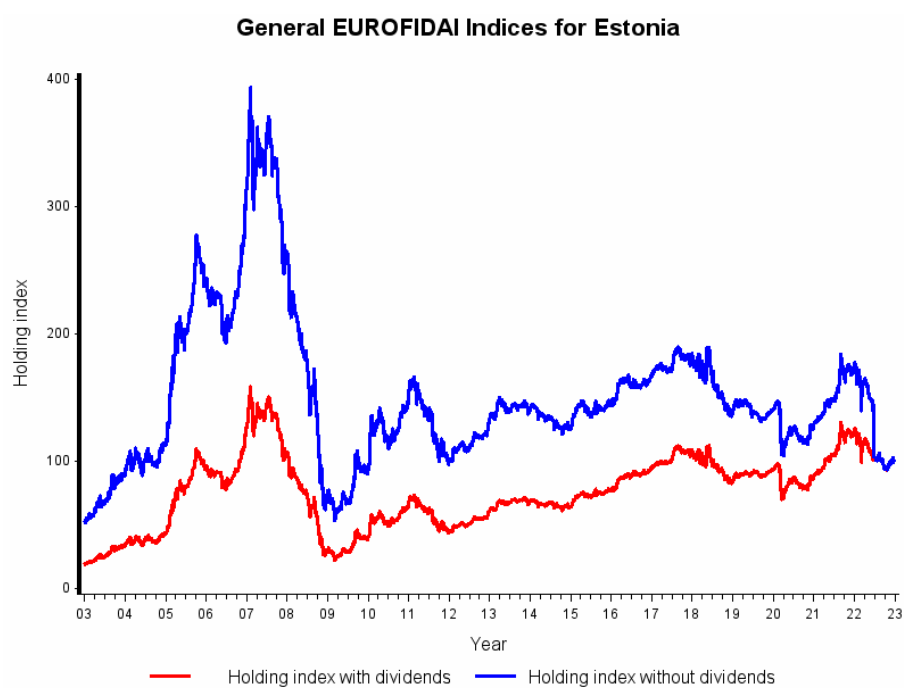
### 3.2.3 Cyprus



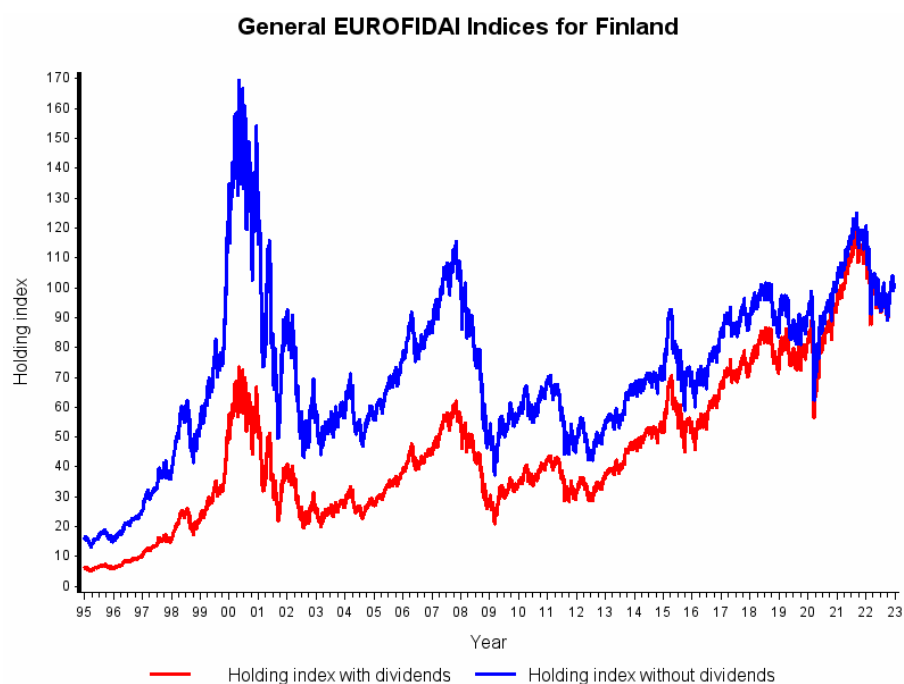
### 3.2.4 Denmark



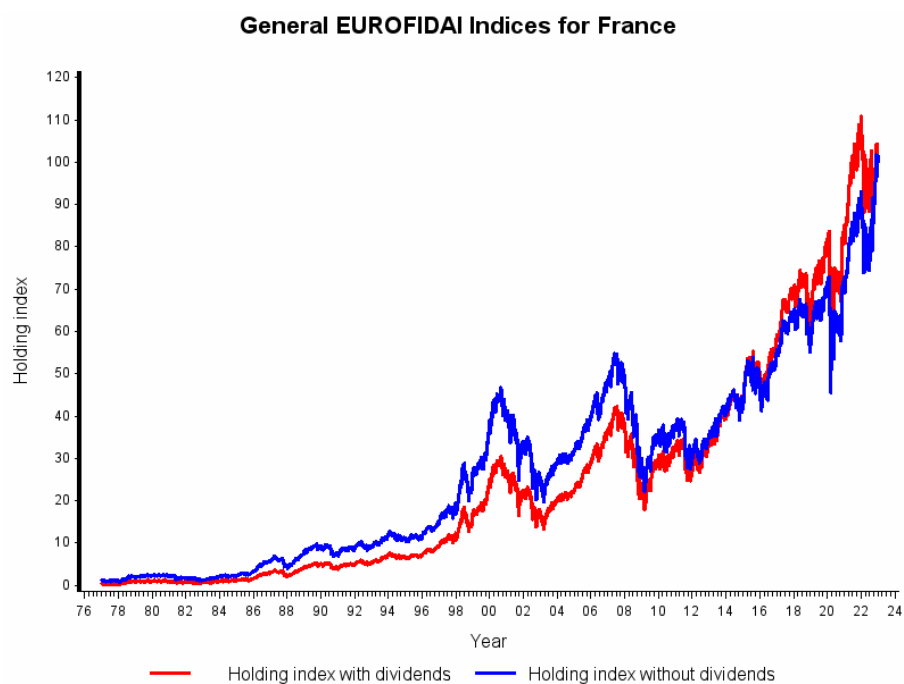
### 3.2.5 Estonia



### 3.2.6 Finland

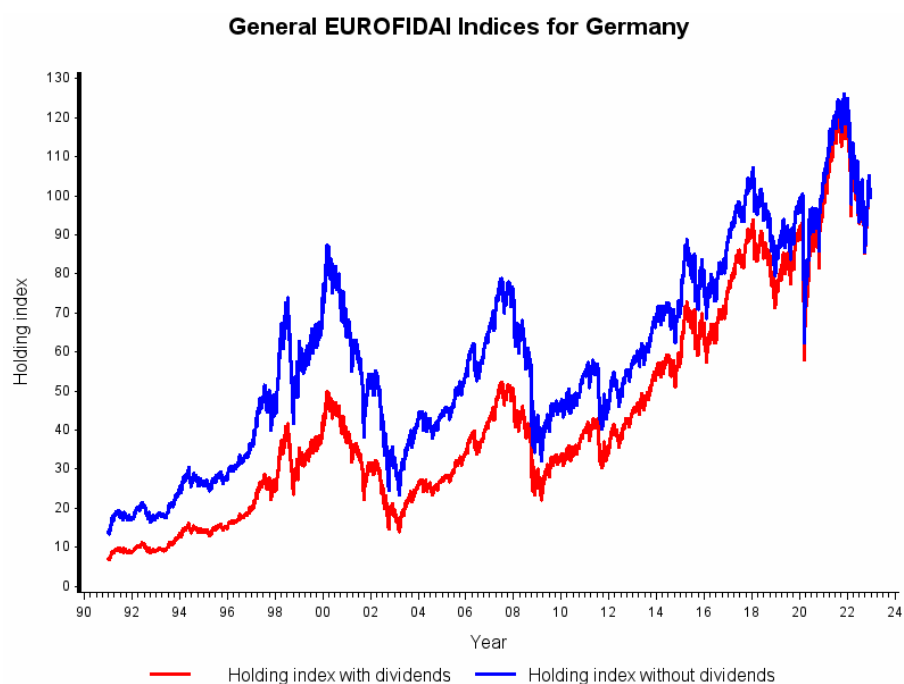


### 3.2.7 France

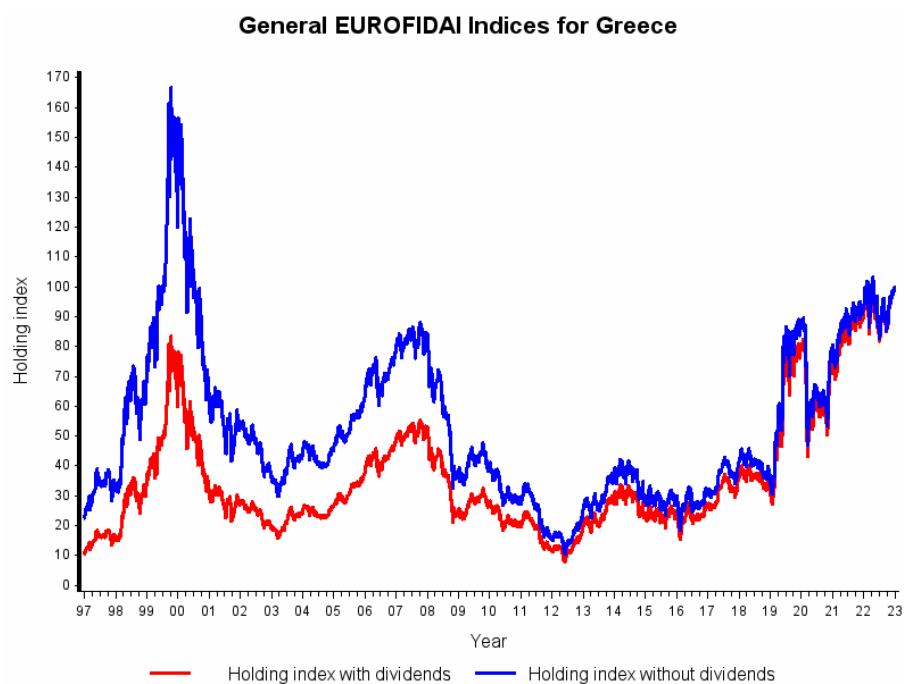




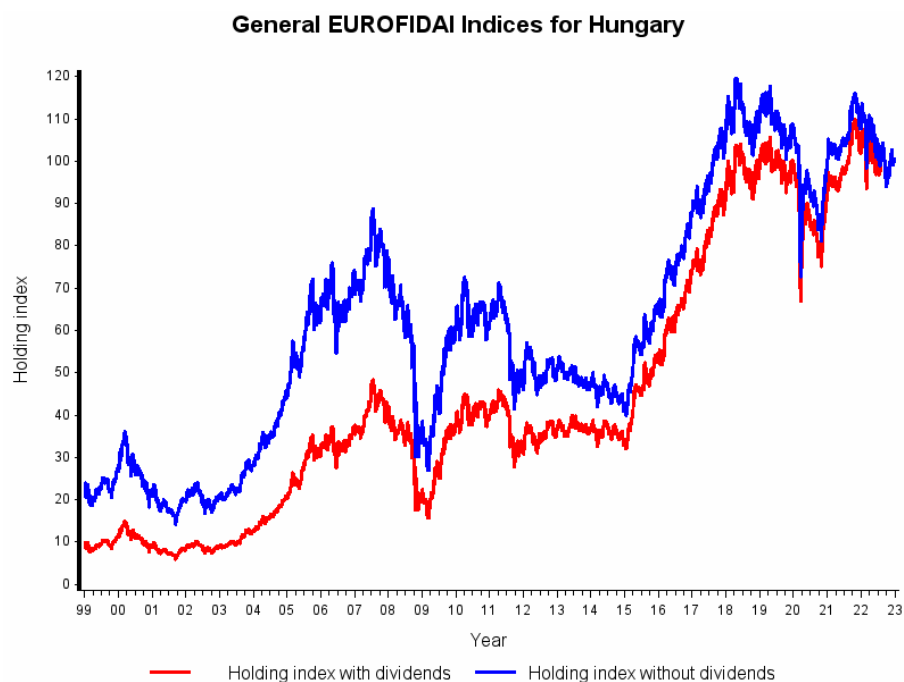
### 3.2.8 Germany



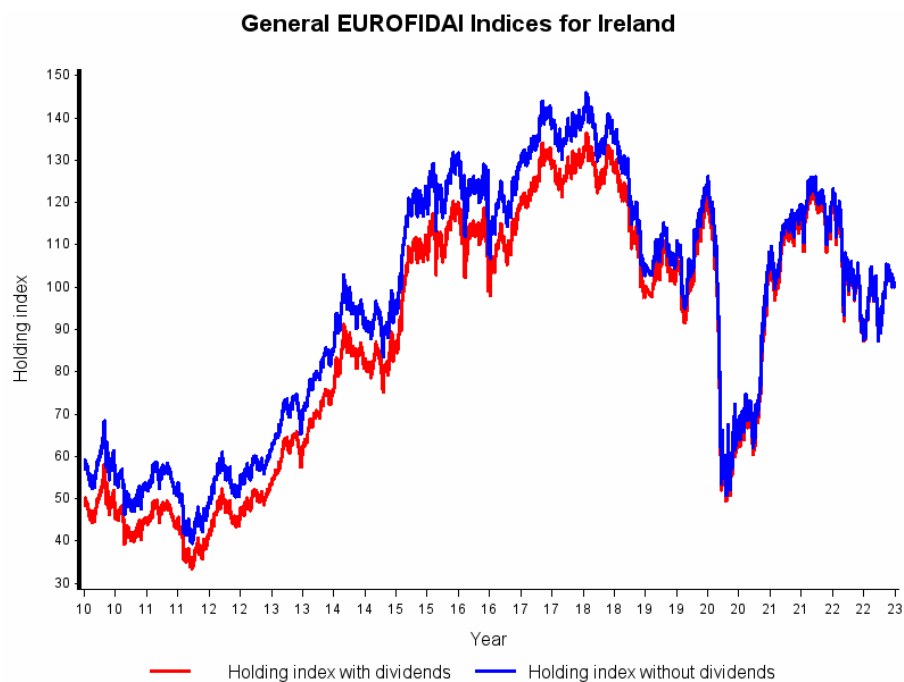
### 3.2.9 Greece



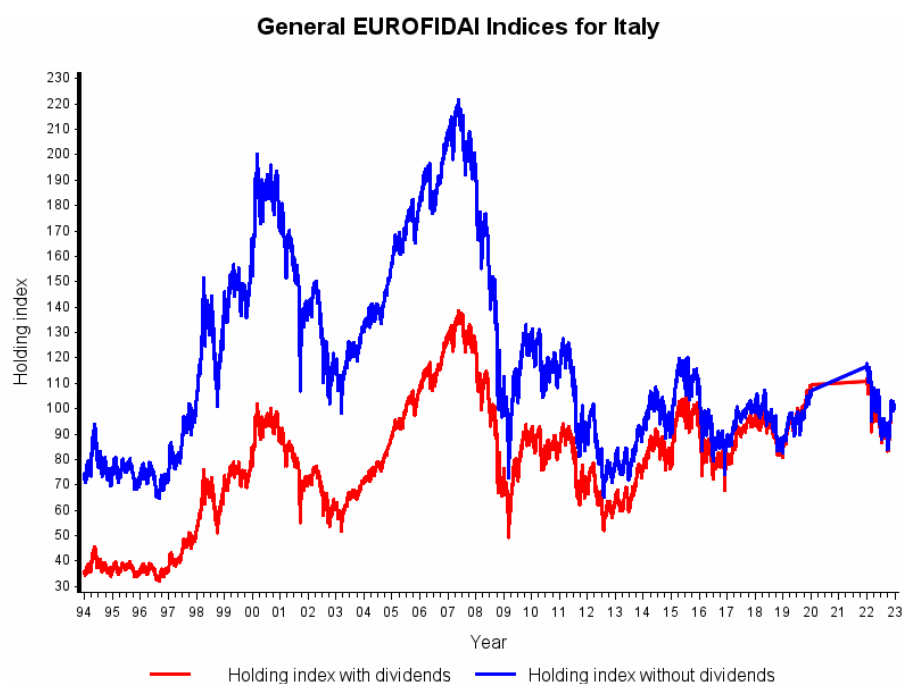
### 3.2.10 Hungary



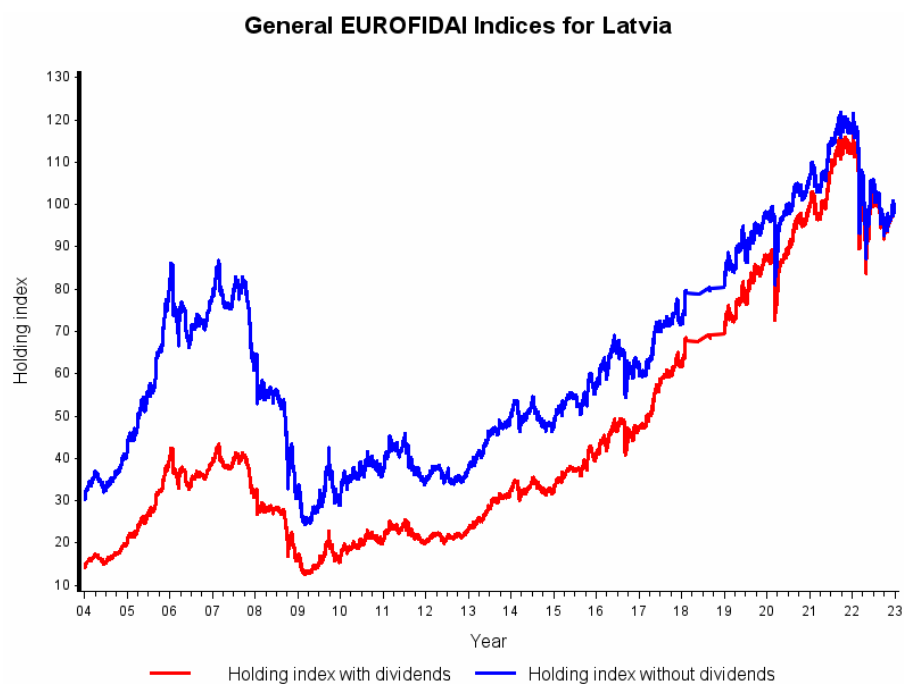
### 3.2.11 Ireland



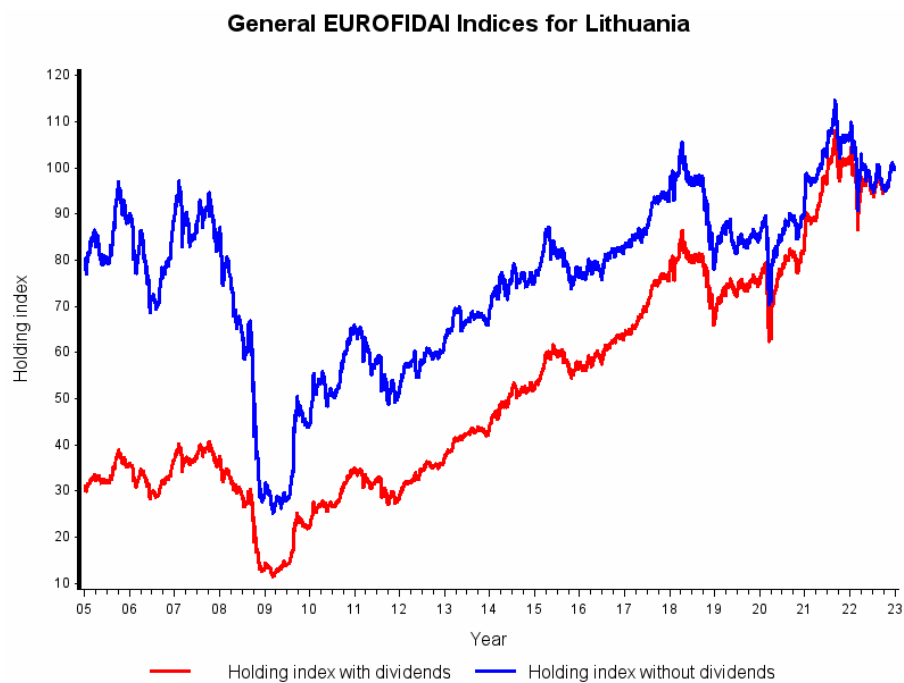
### 3.2.12 Italy



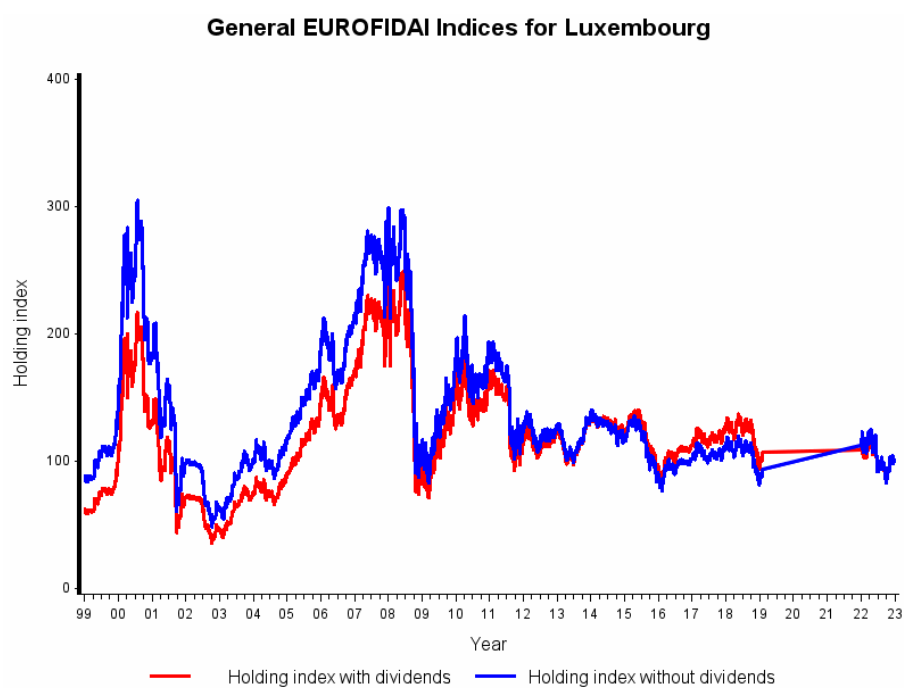
### 3.2.13 Latvia



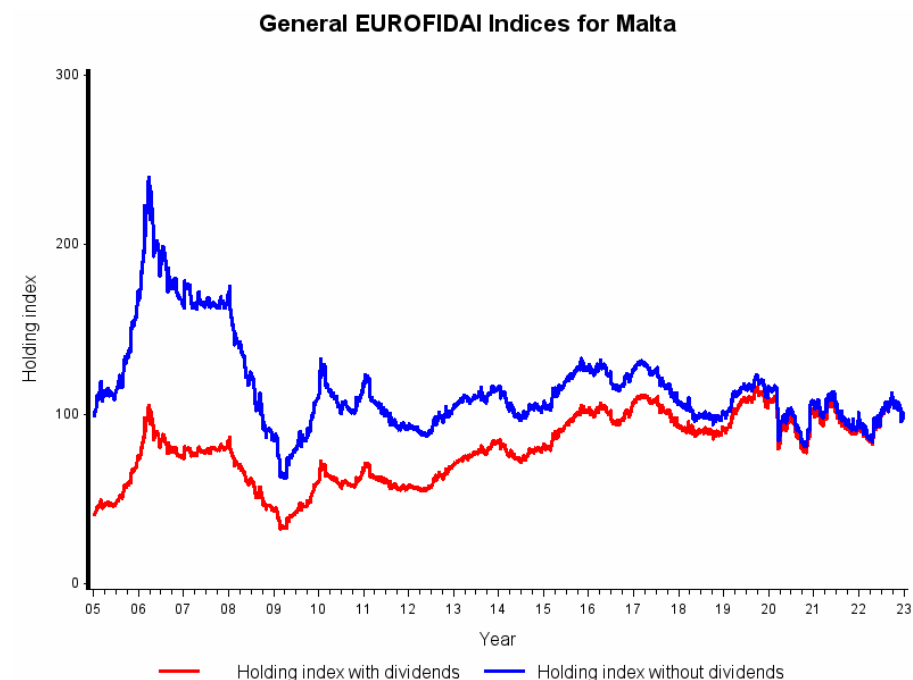
### 3.2.14 Lithuania



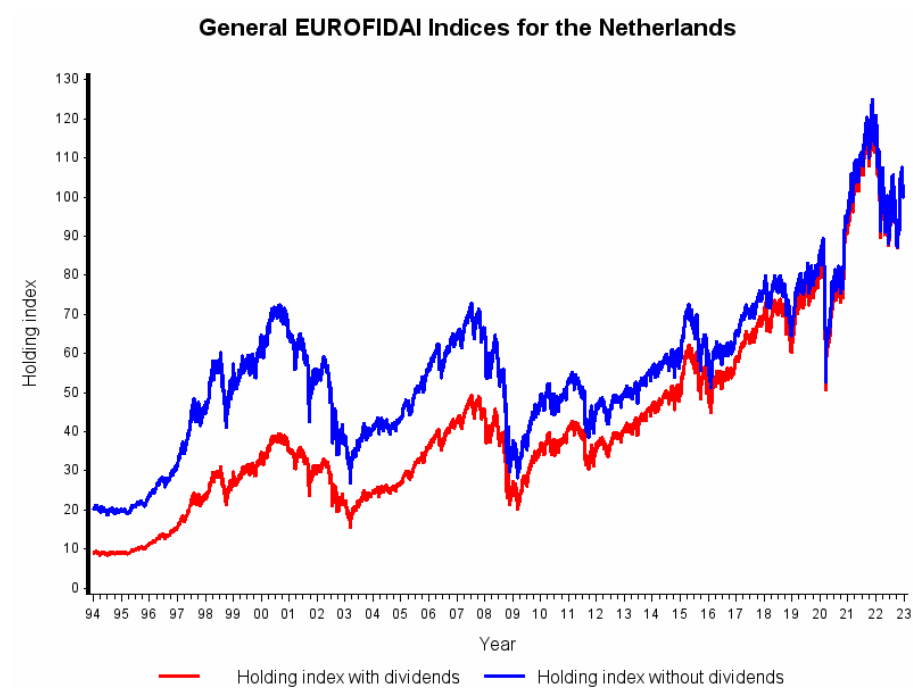
### 3.2.15 Luxembourg



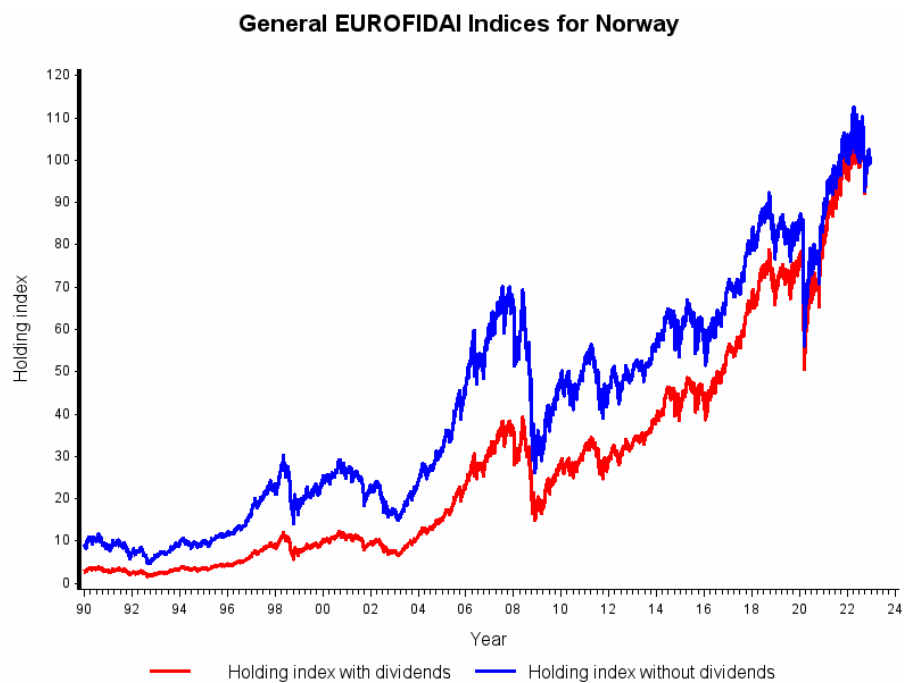
### 3.2.16 Malta



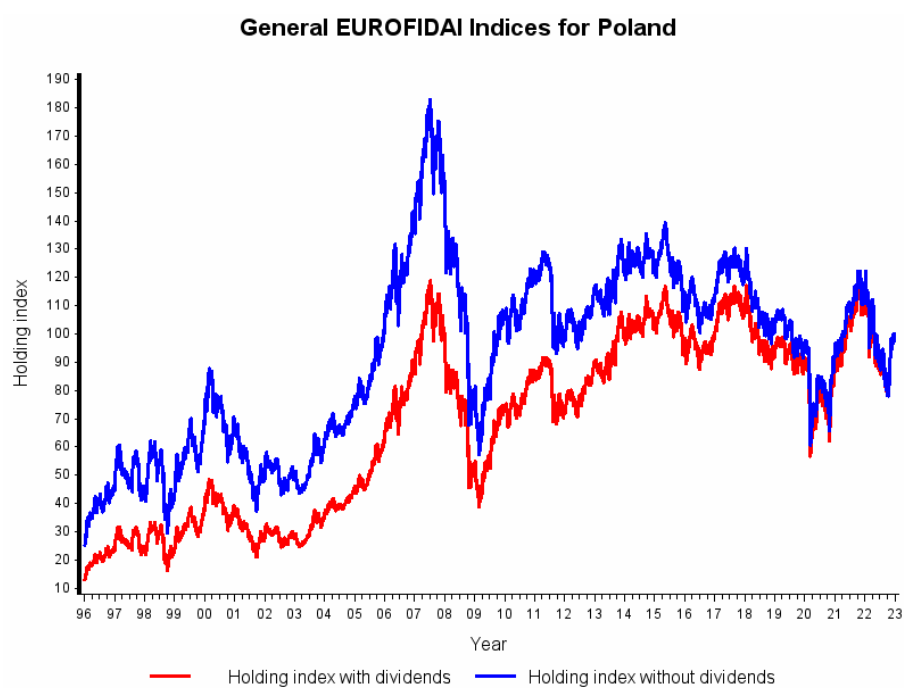
### 3.2.17 Netherlands



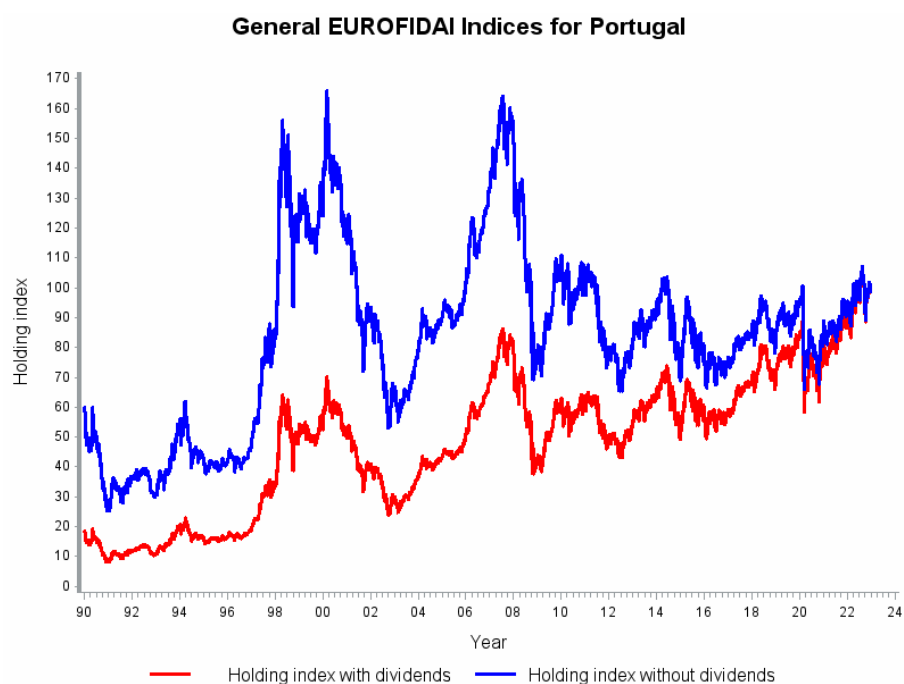
### 3.2.18 Norway



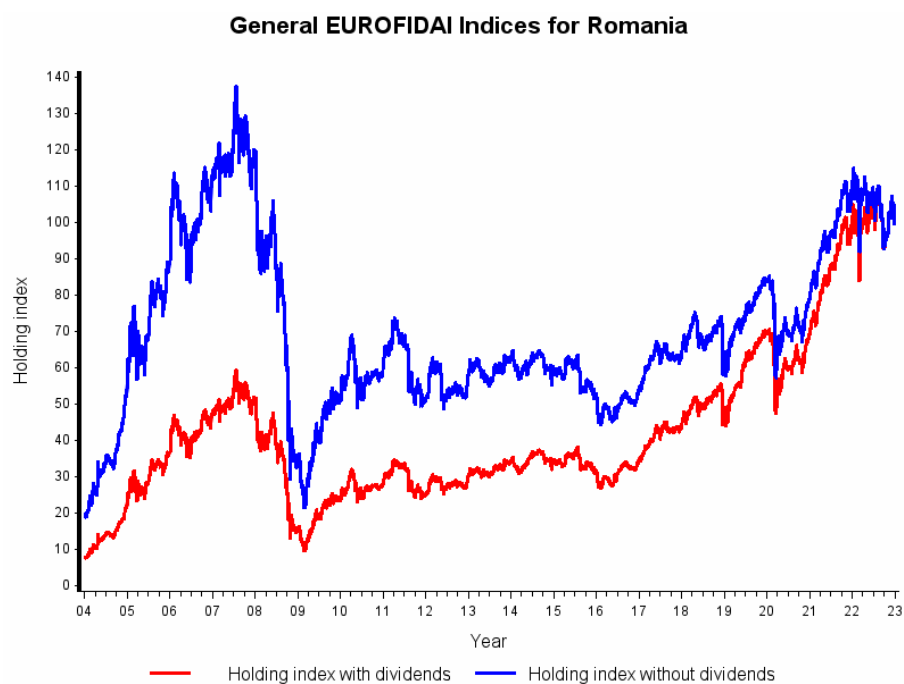
### 3.2.19 Poland



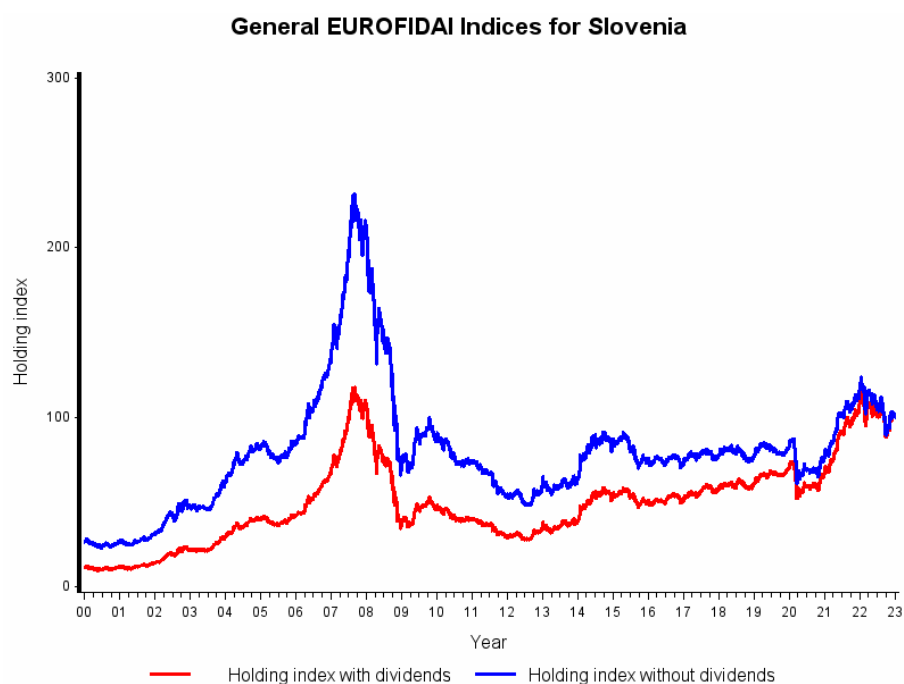
### 3.2.20 Portugal



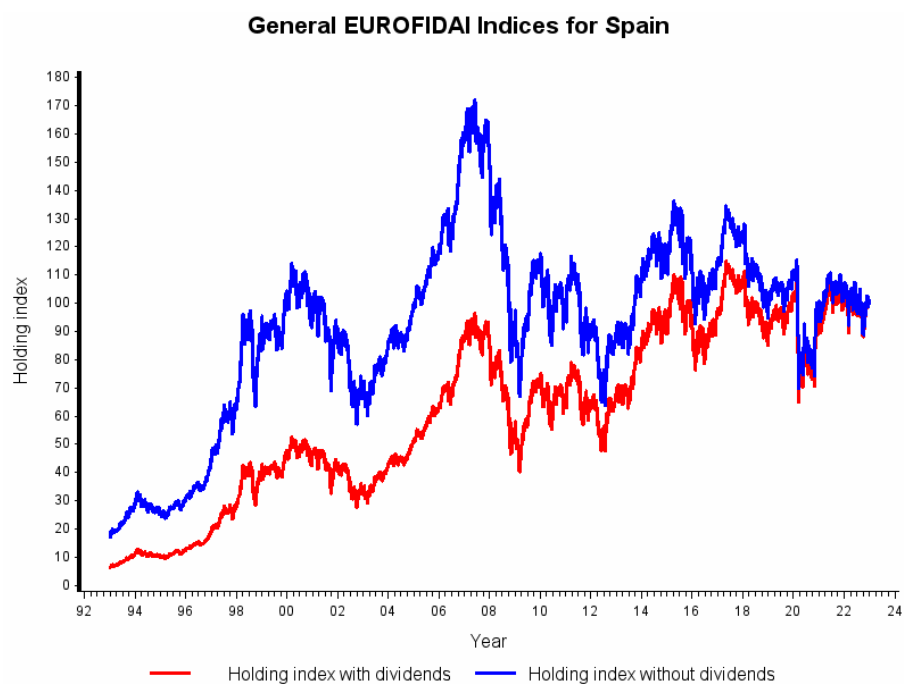
### 3.2.21 Romania



### 3.2.22 Slovenia

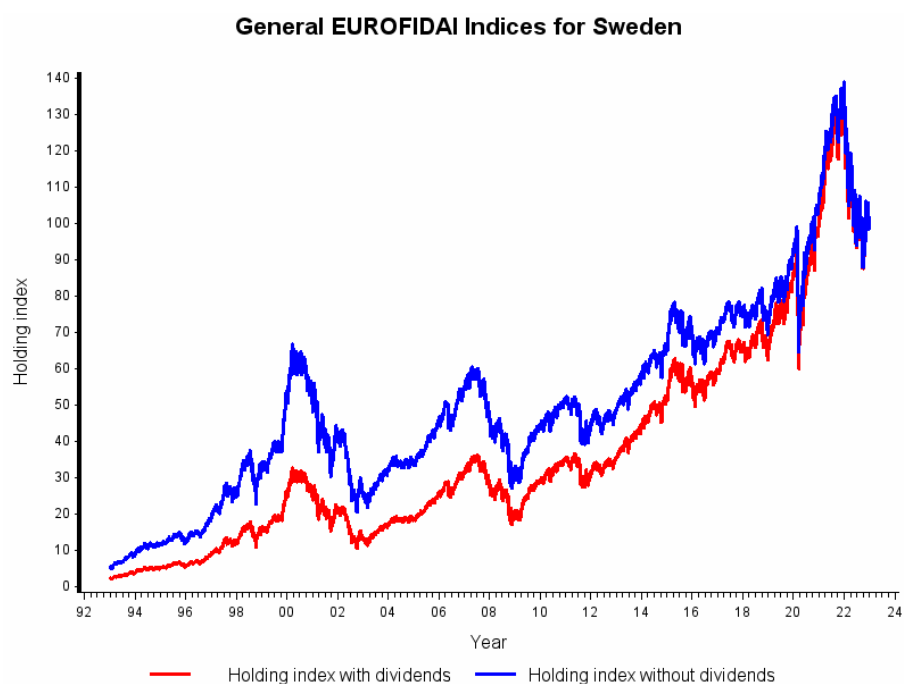


### 3.2.23 Spain

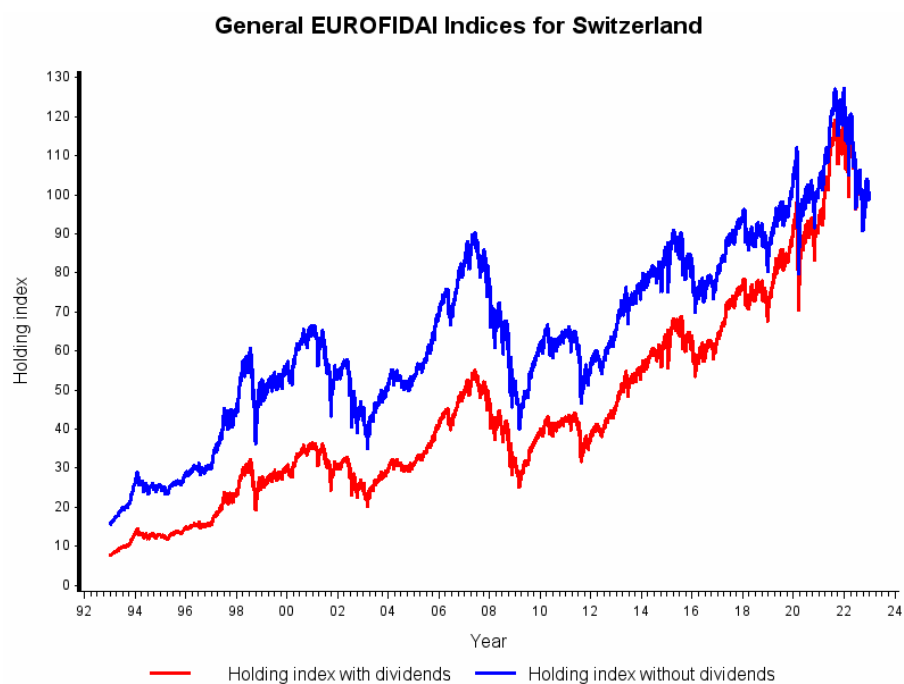




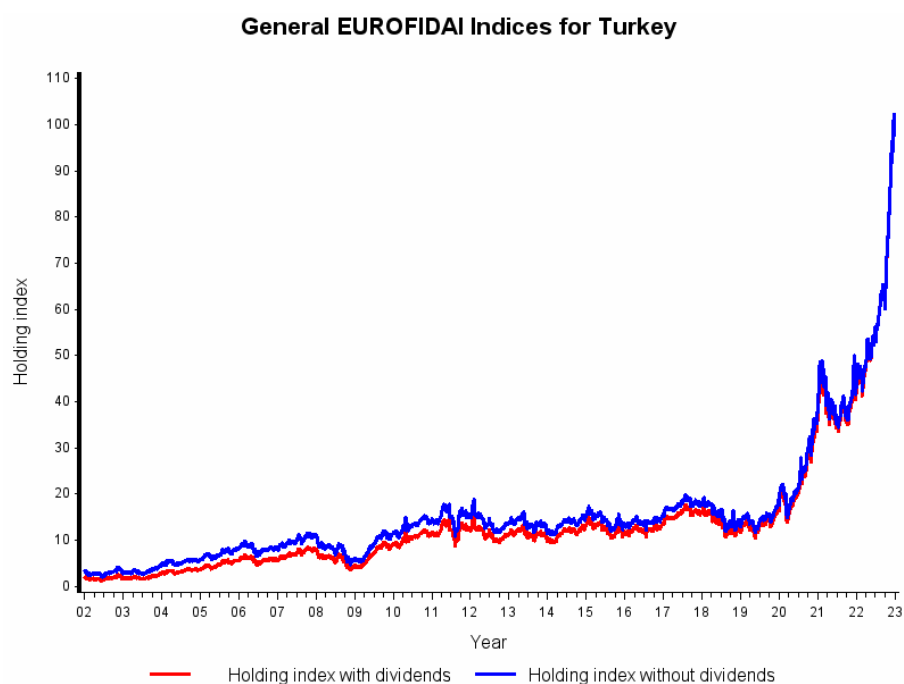
### 3.2.24 Sweden



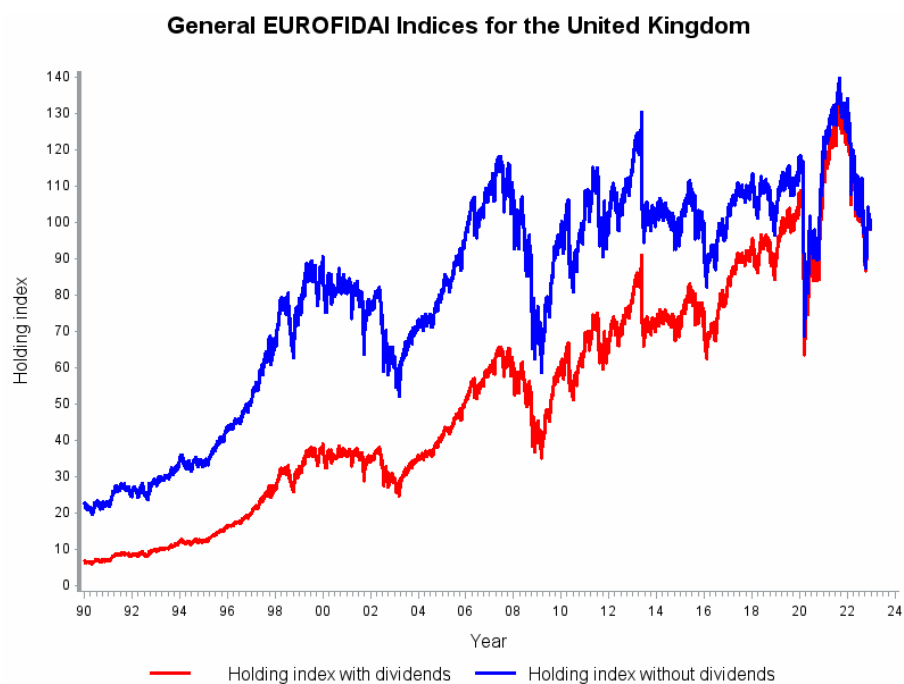
### 3.2.25 Switzerland



### 3.2.26 Turkey

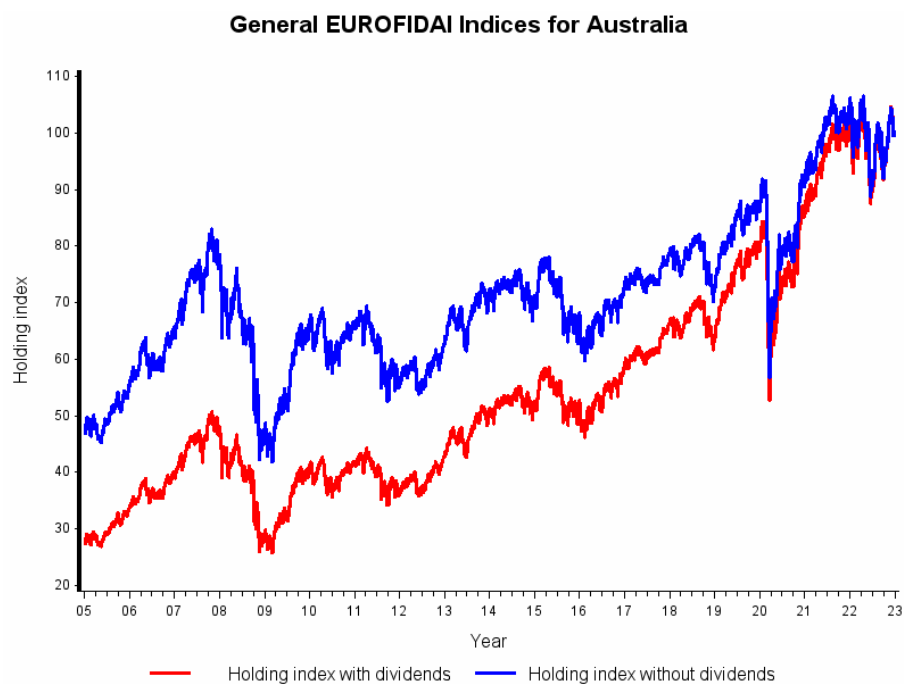


### 3.2.27 United Kingdom

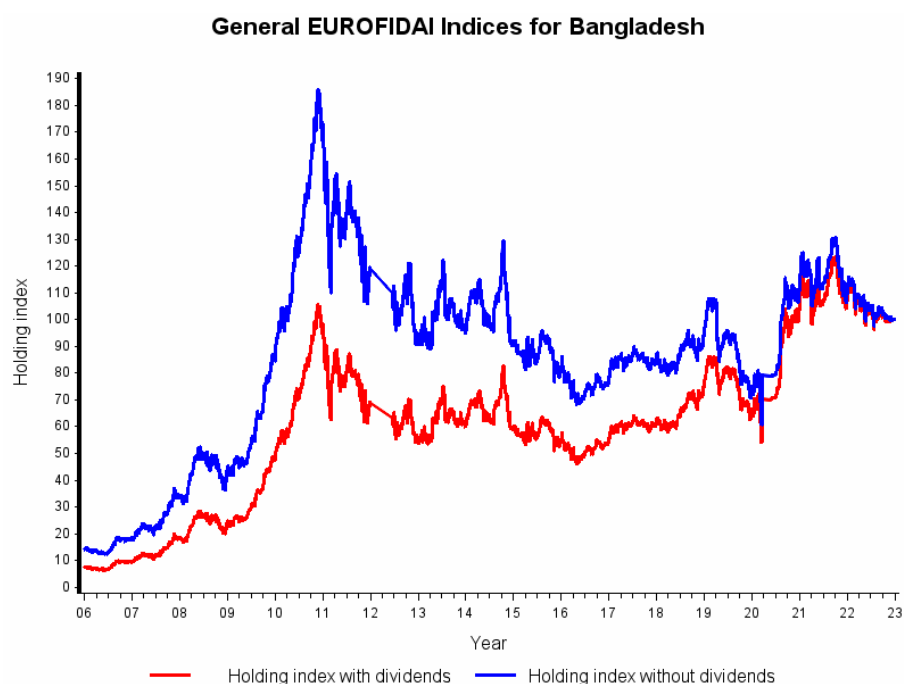


## 3.3 Asia, Middle-East and Oceania Countries (foreign stocks are excluded)

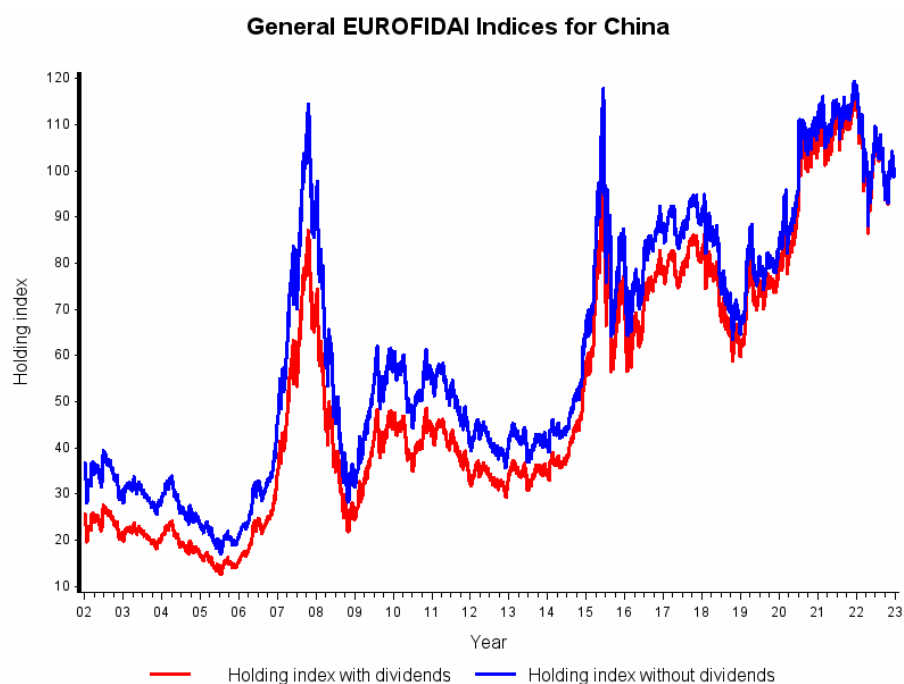
### 3.3.1 Australia



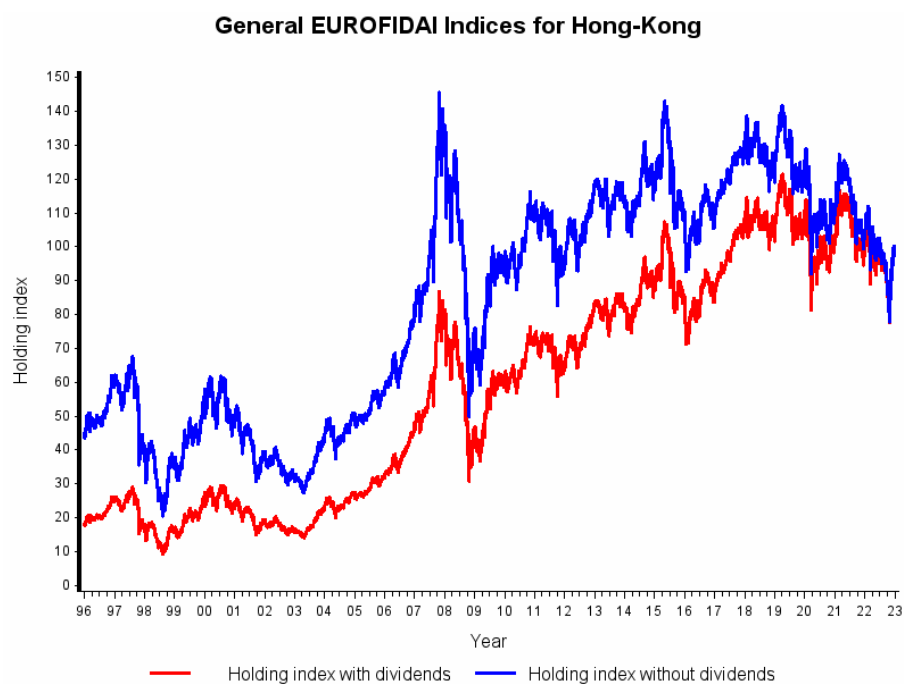
### 3.3.2 Bangladesh



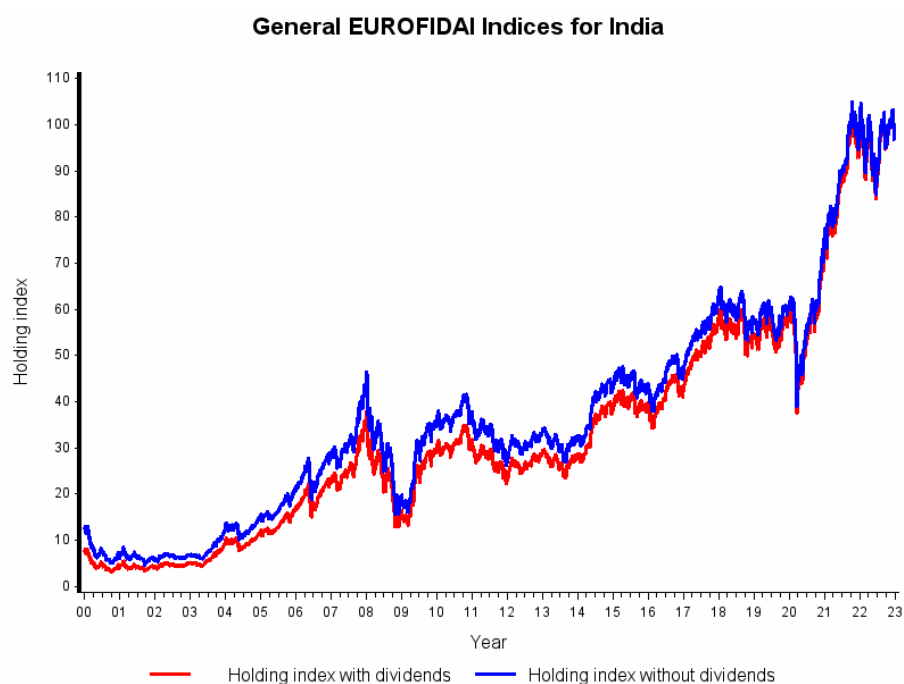
### 3.3.3 China



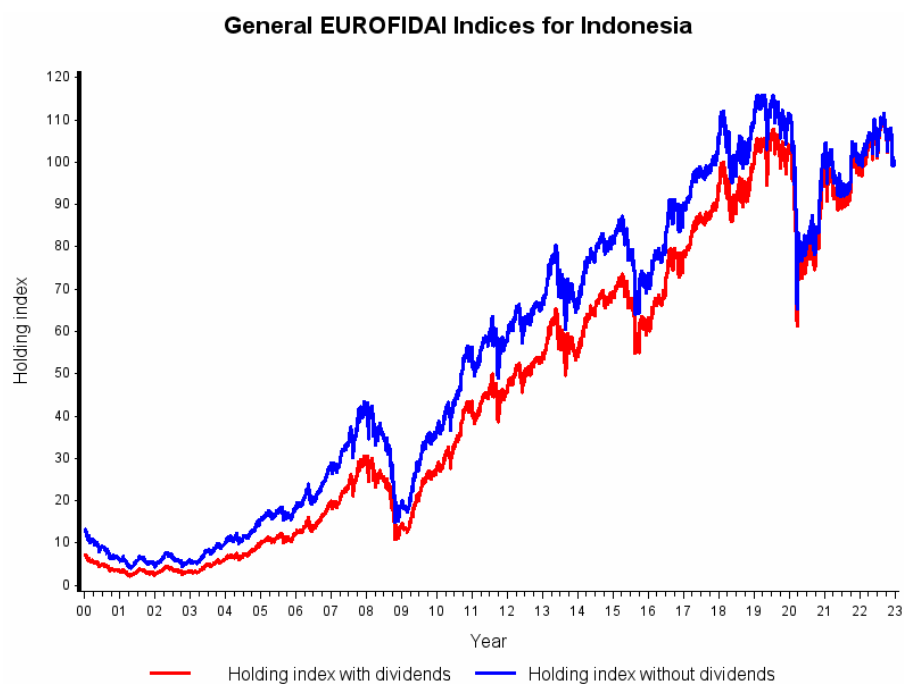
### 3.3.4 Hong-Kong



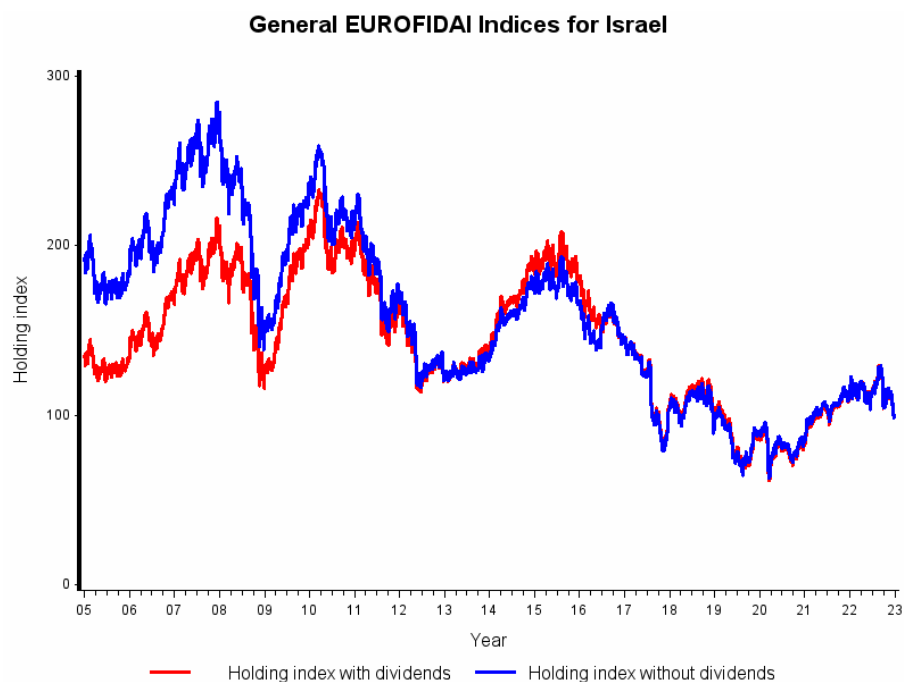
### 3.3.5 India



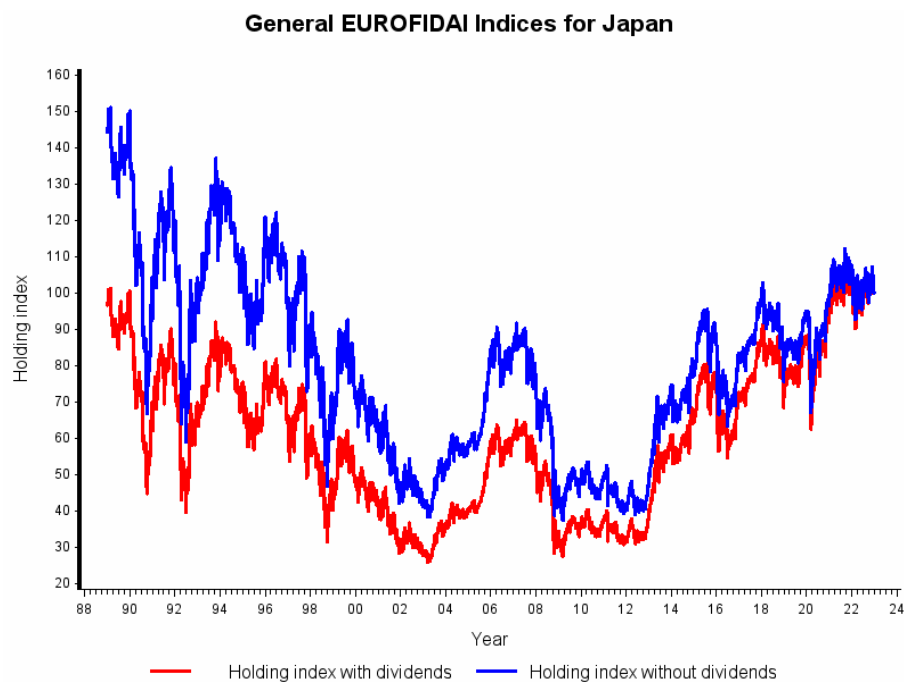
### 3.3.6 Indonesia



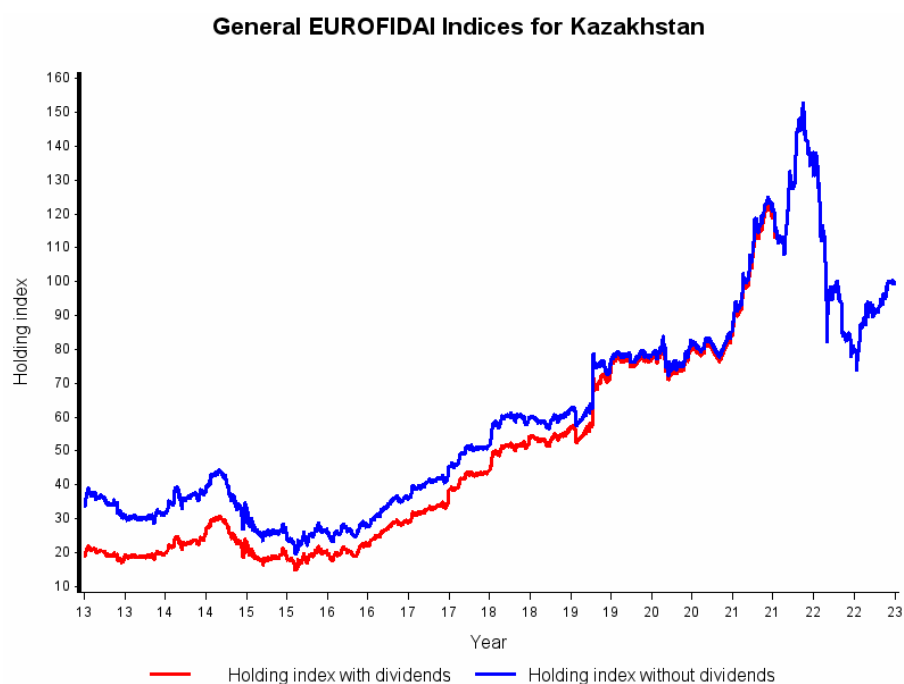
### 3.3.7 Israel



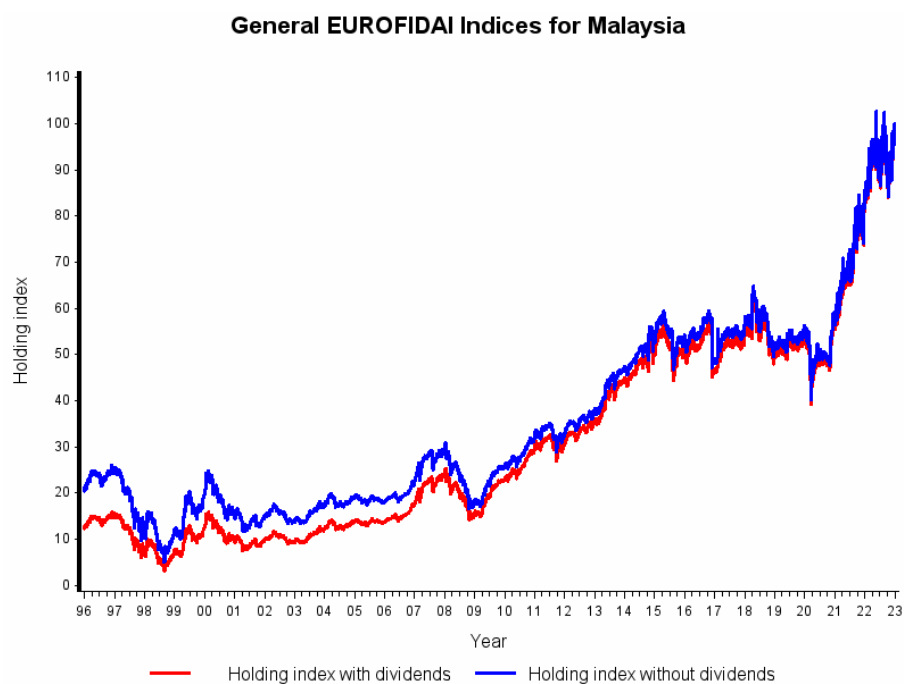
### 3.3.8 Japan



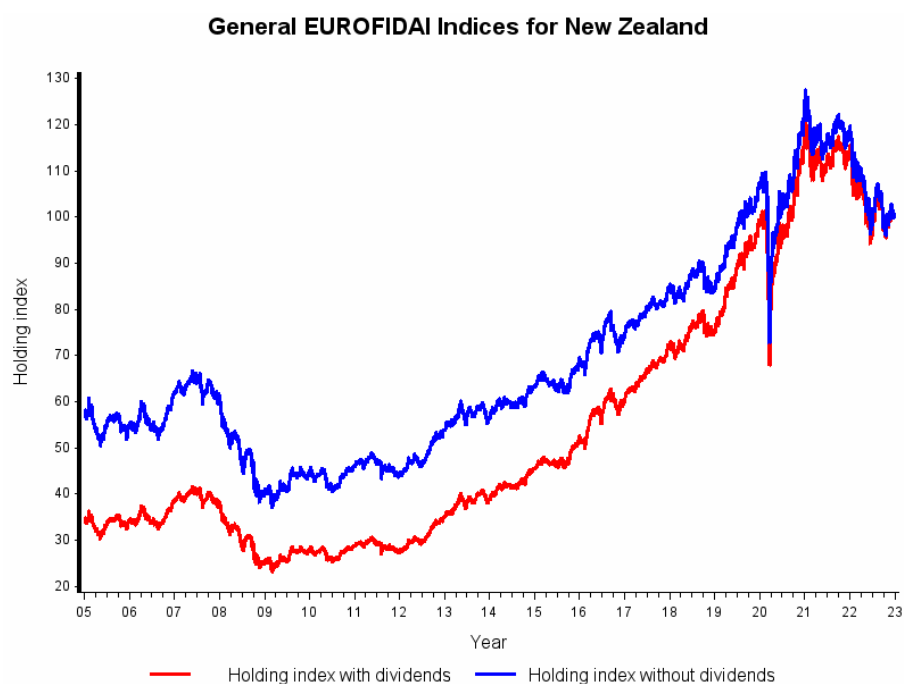
### 3.3.9 Kazakhstan



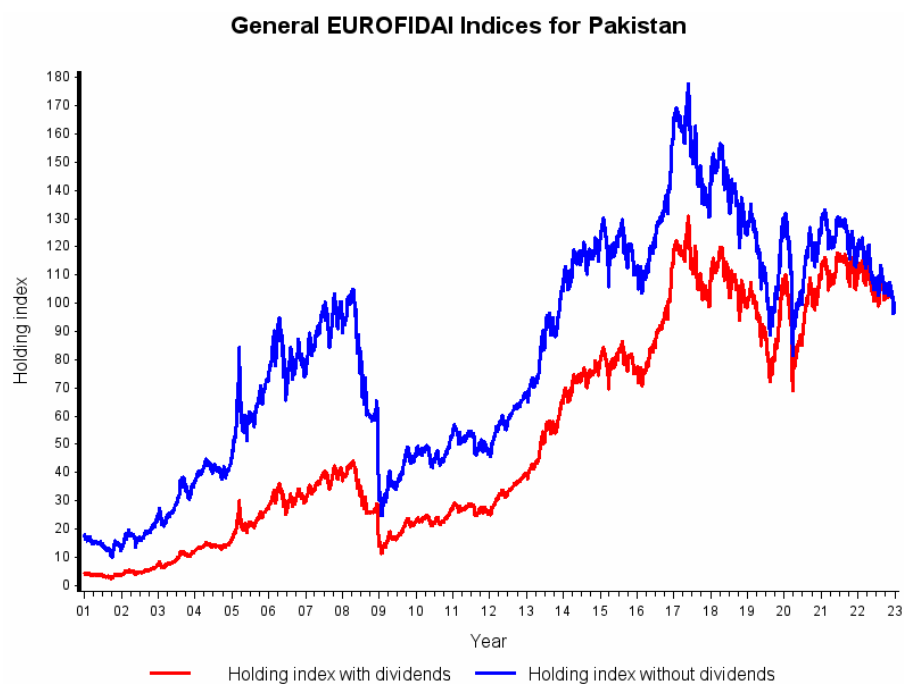
### 3.3.10 Malaysia



### 3.3.11 New Zealand

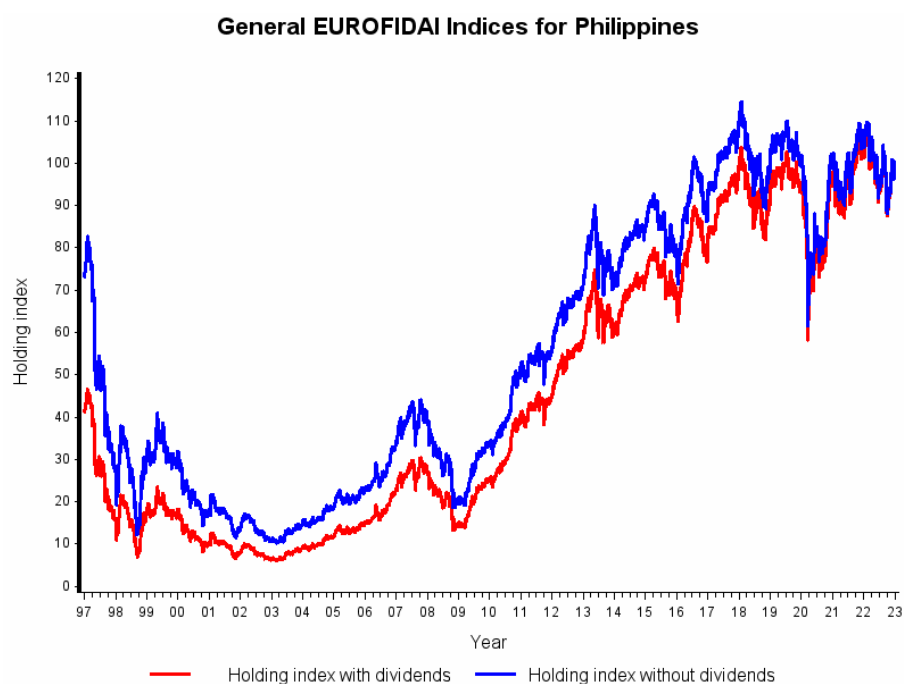


### 3.3.12 Pakistan

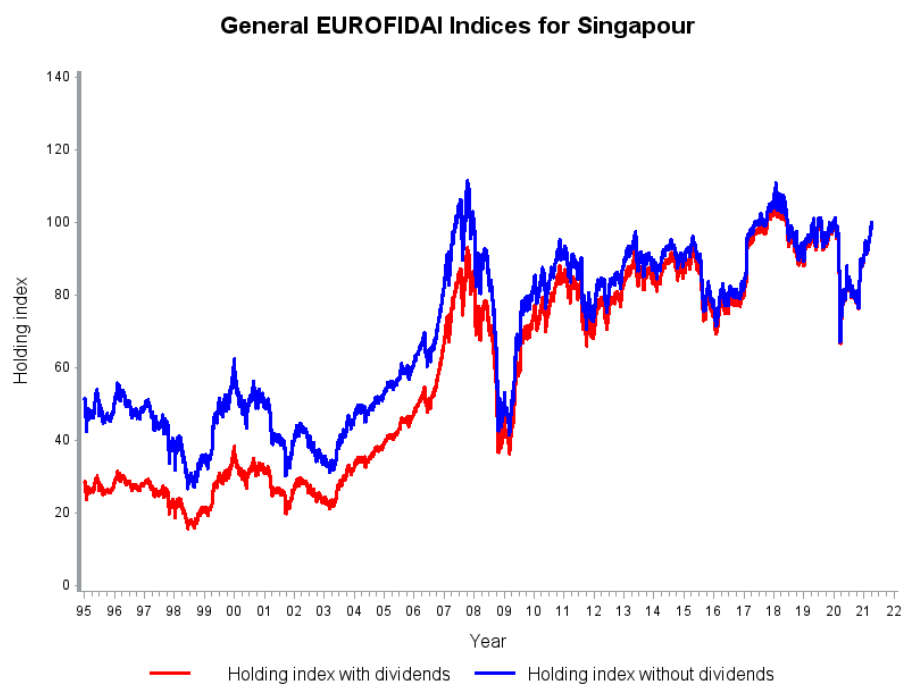




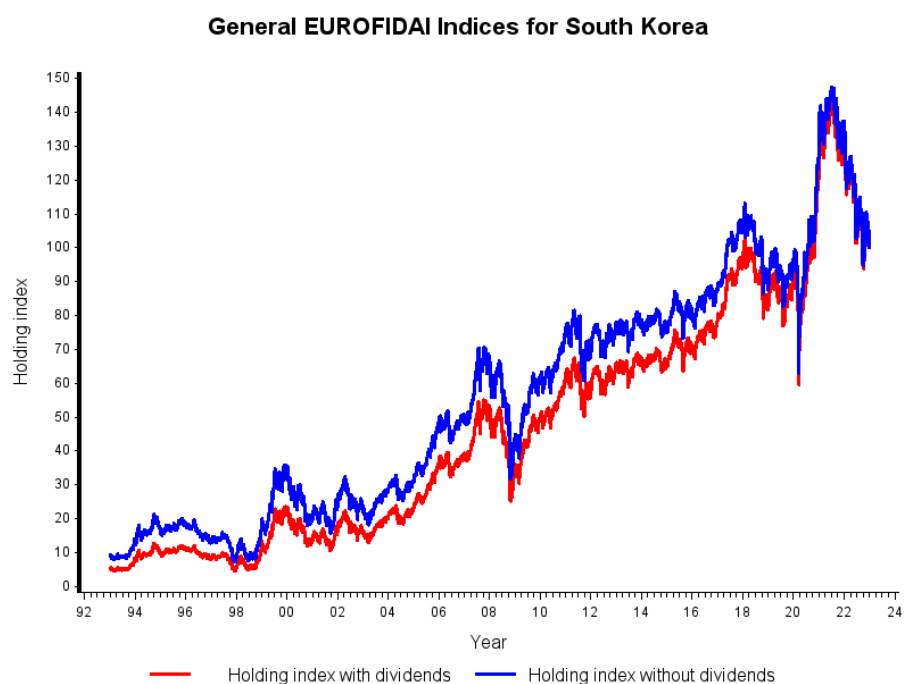
### 3.3.13 Philippines



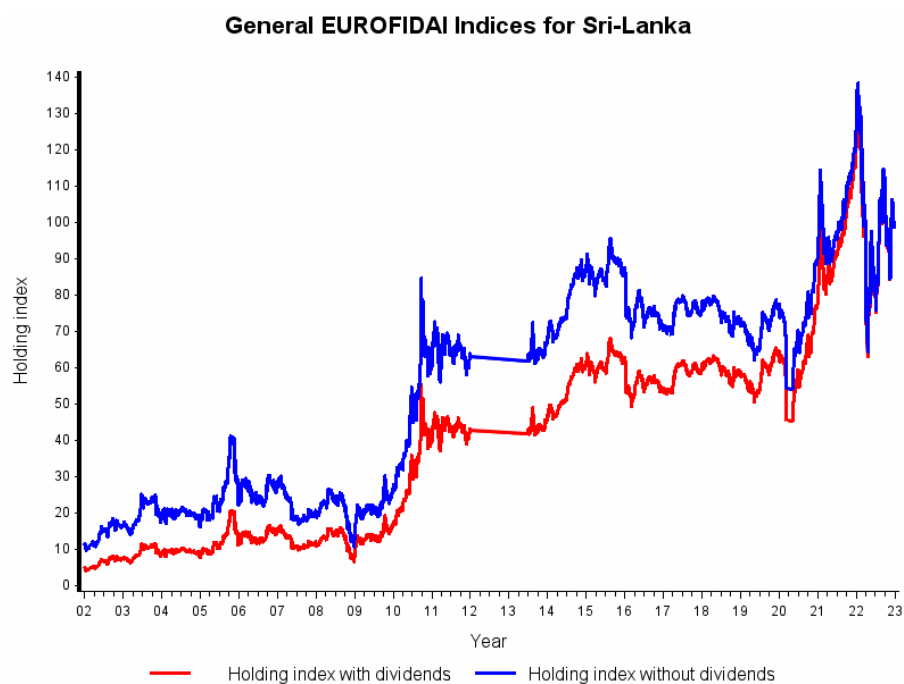
### 3.3.14 Singapore



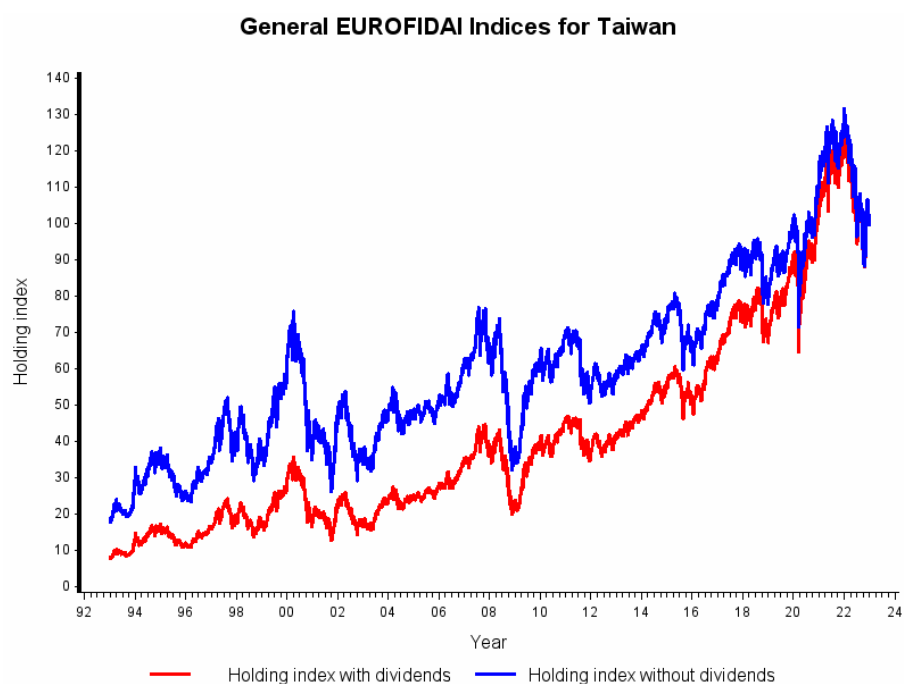
### 3.3.15 South Korea



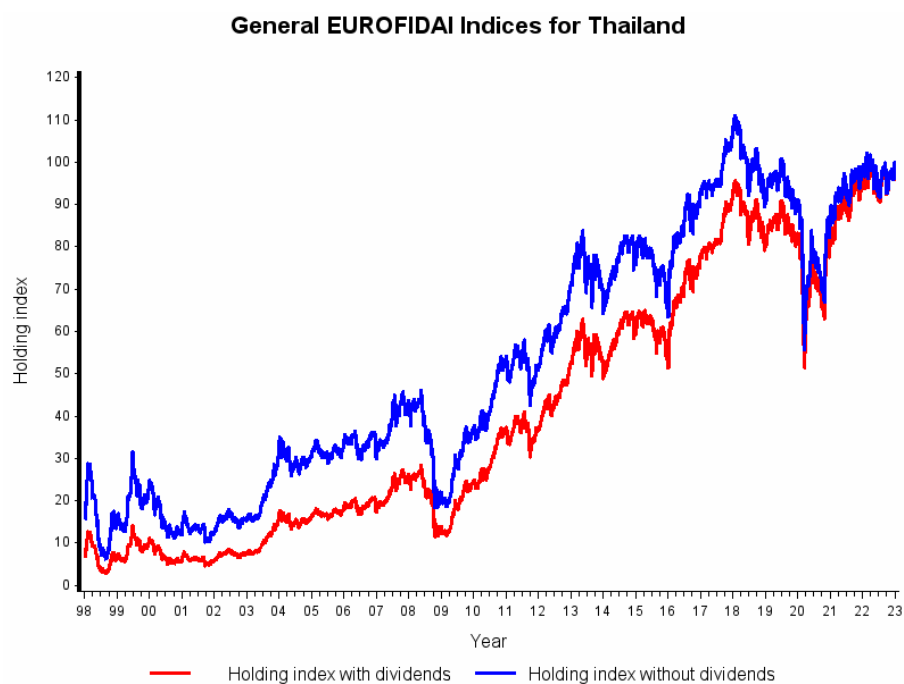
### 3.3.16 Sri-Lanka



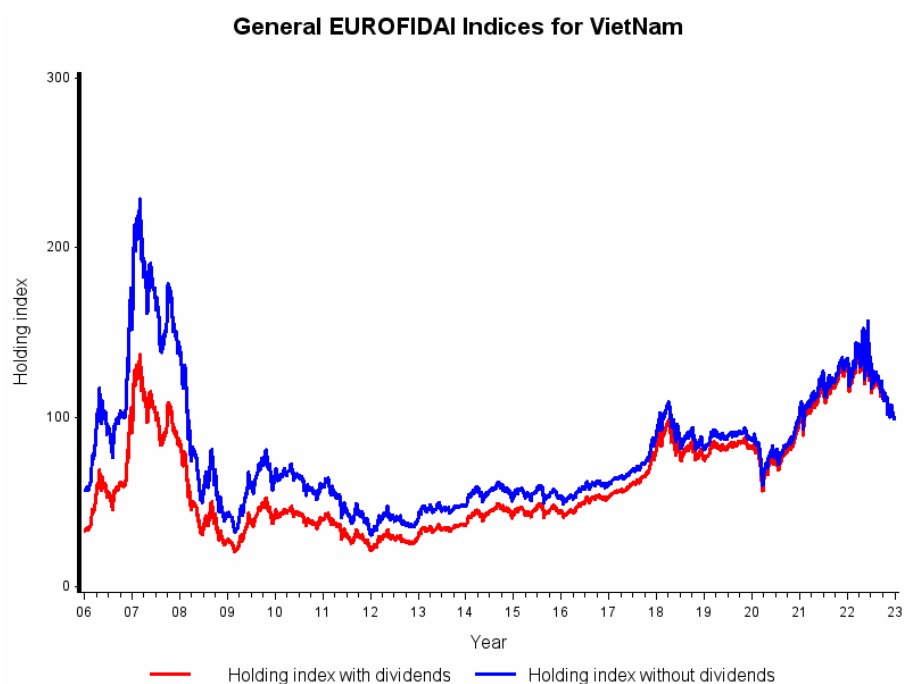
### 3.3.17 Taiwan



### 3.3.18 Thailand

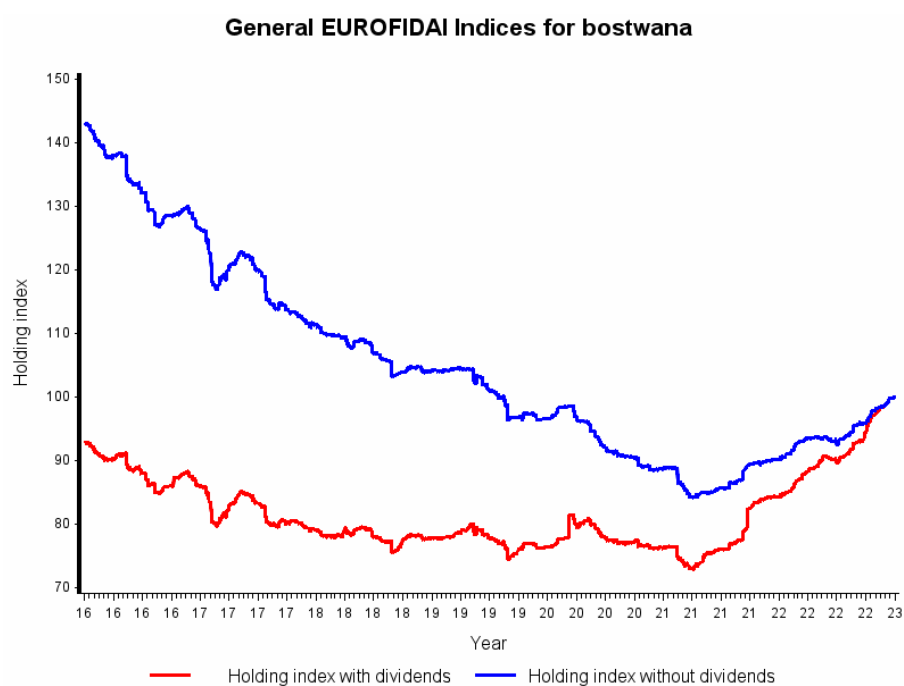


### 3.3.19 Vietnam

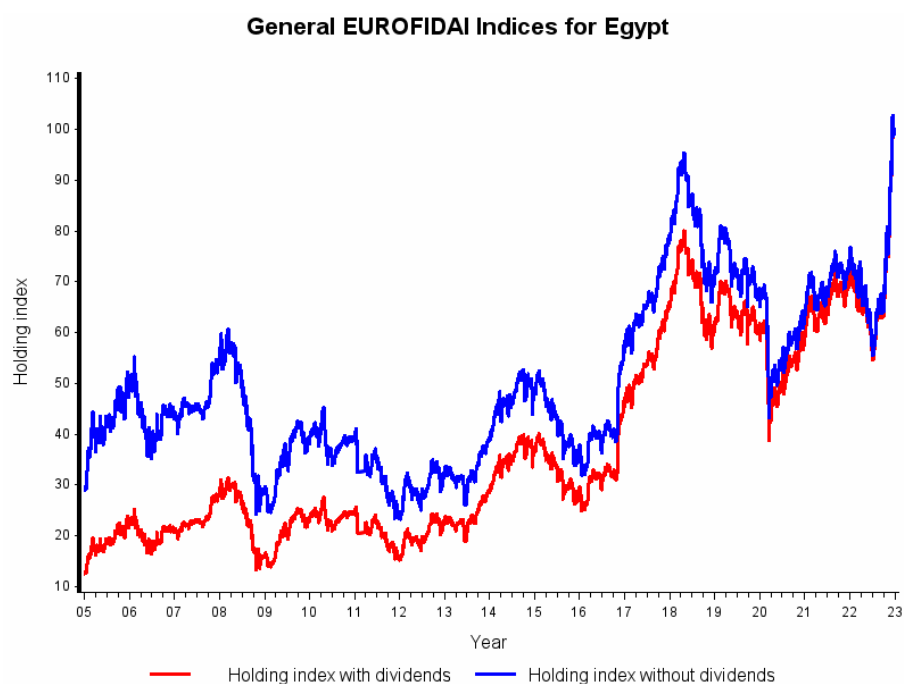


## 3.4 African Countries (foreign stocks are excluded)

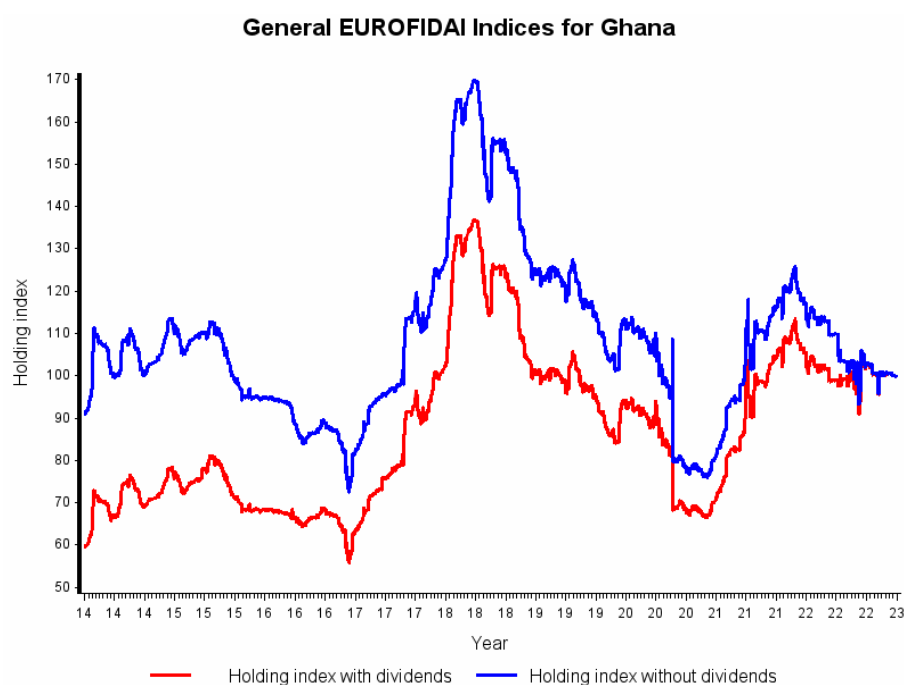
### 3.4.1 Botswana



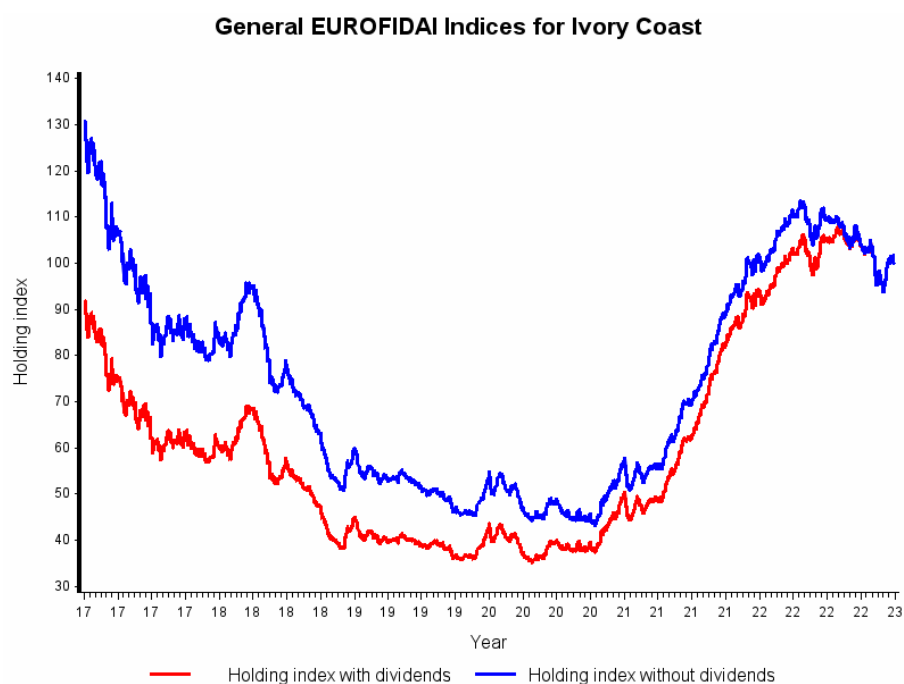
### 3.4.2 Egypt



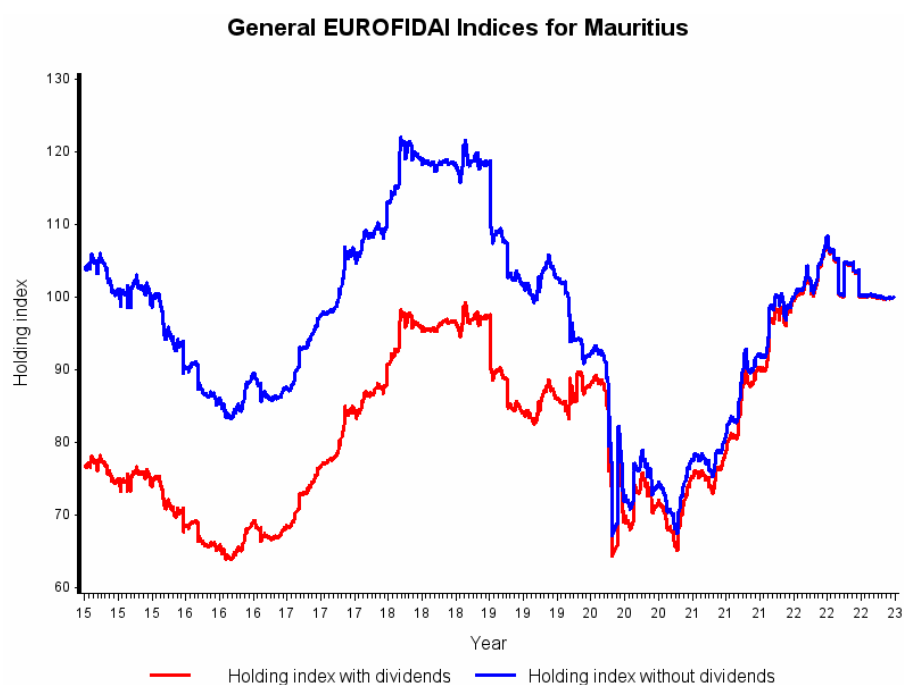
### 3.4.3 Ghana



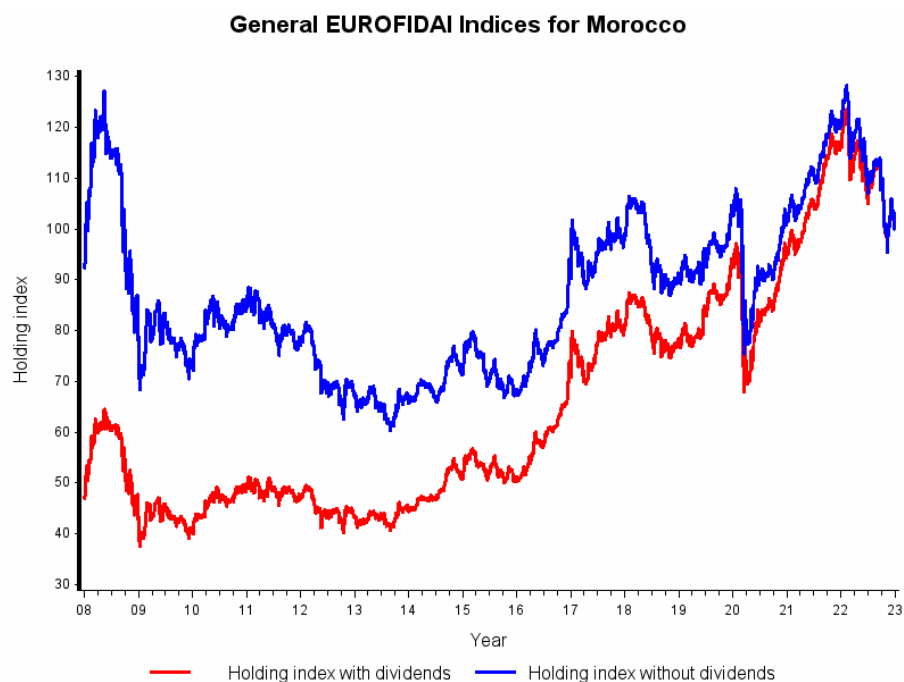
### 3.4.4 Ivory Coast



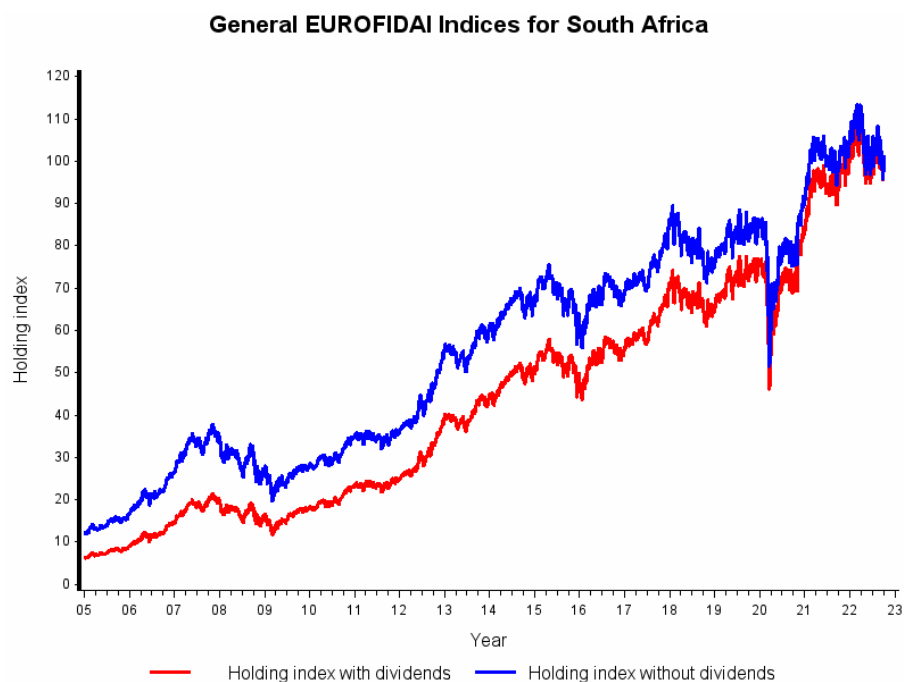
### 3.4.5 Mauritius



### 3.4.6 Morocco

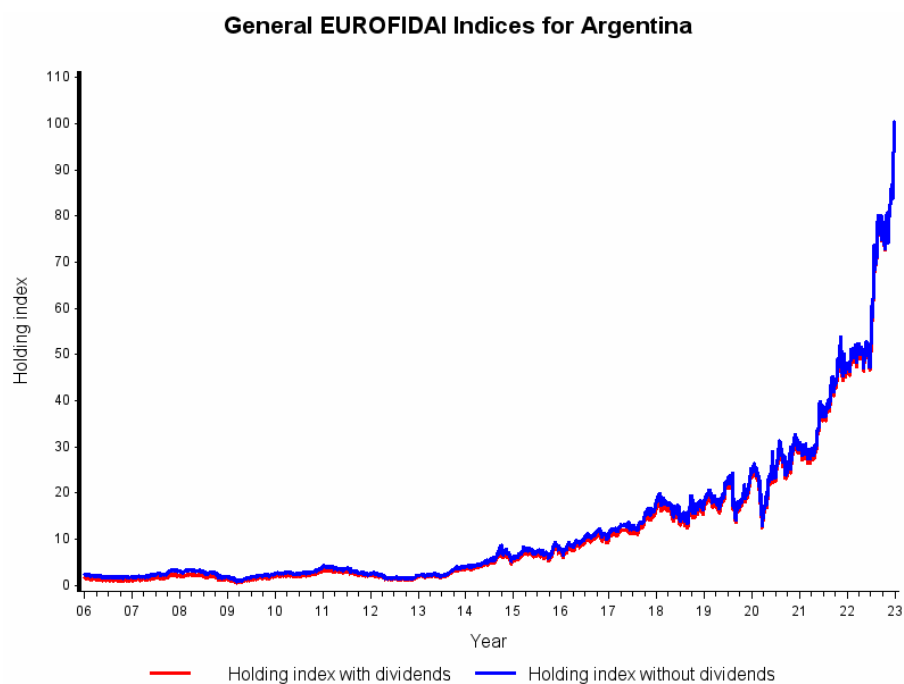


### 3.4.7 South Africa



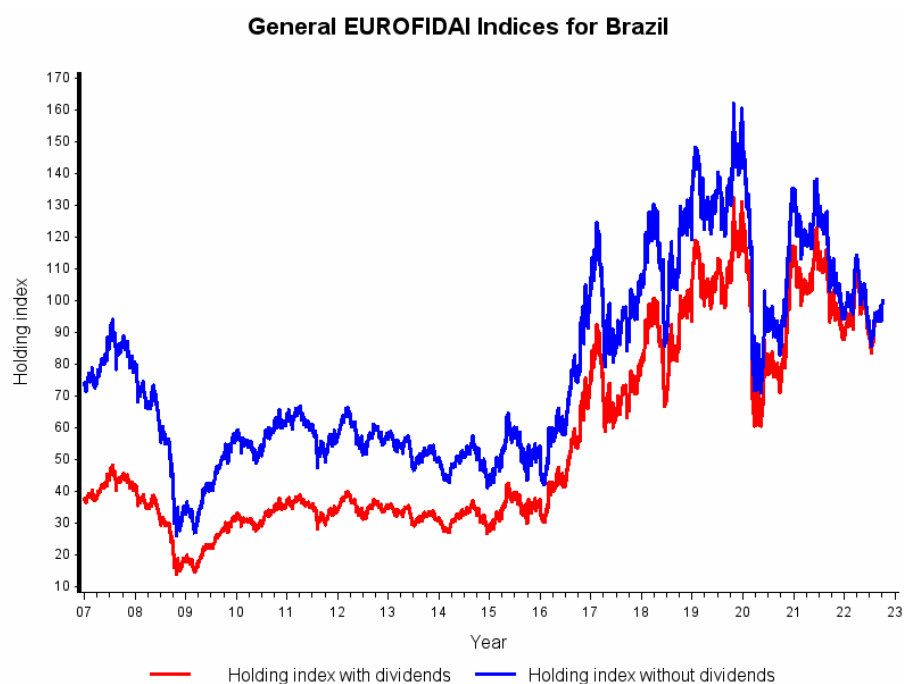
## 3.5 Latin American Countries (foreign stocks are excluded)

### 3.5.1 Argentina

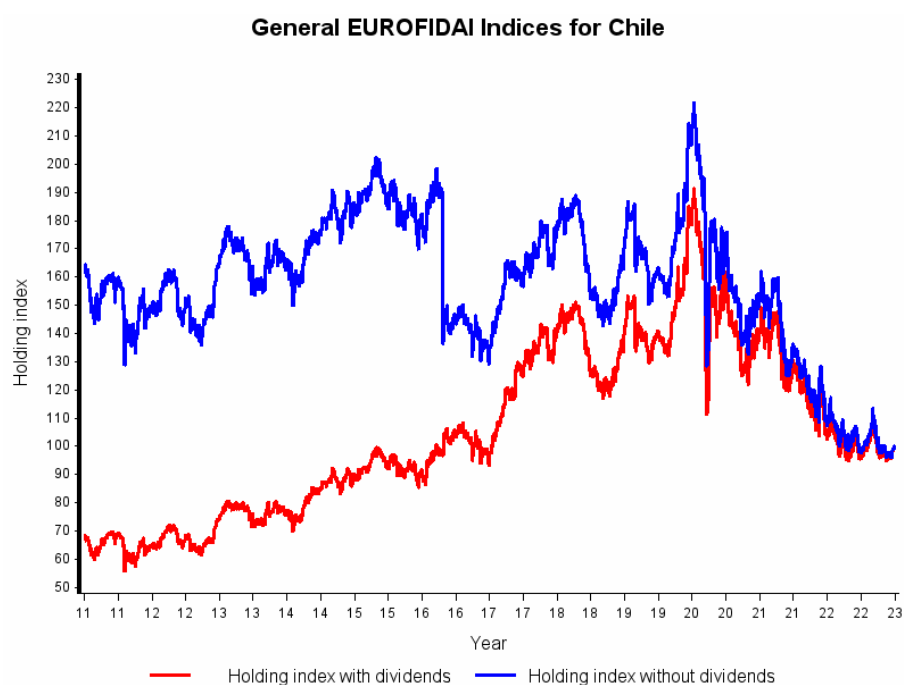




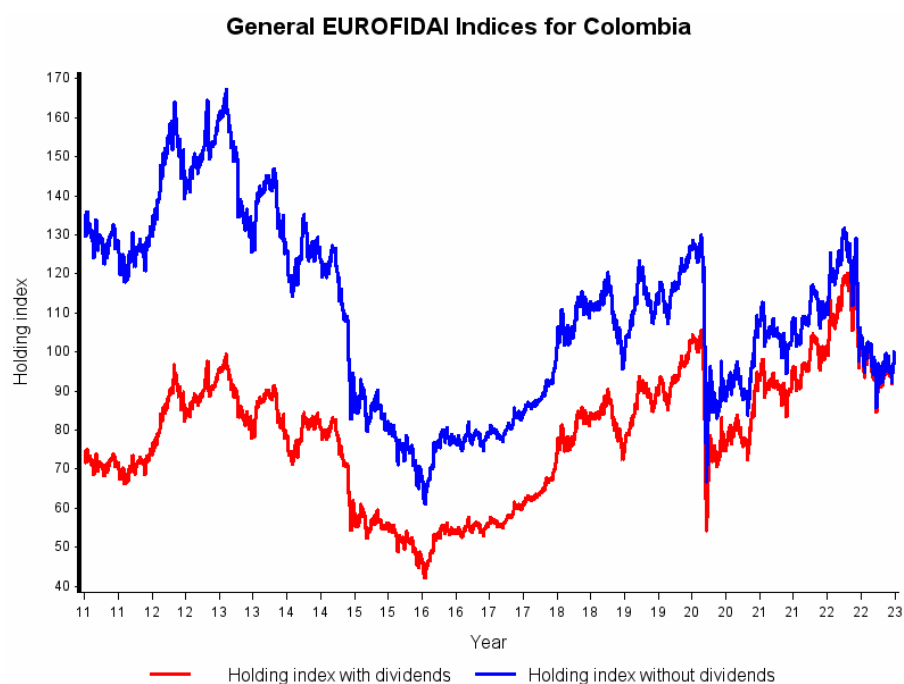
### 3.5.2 Brazil



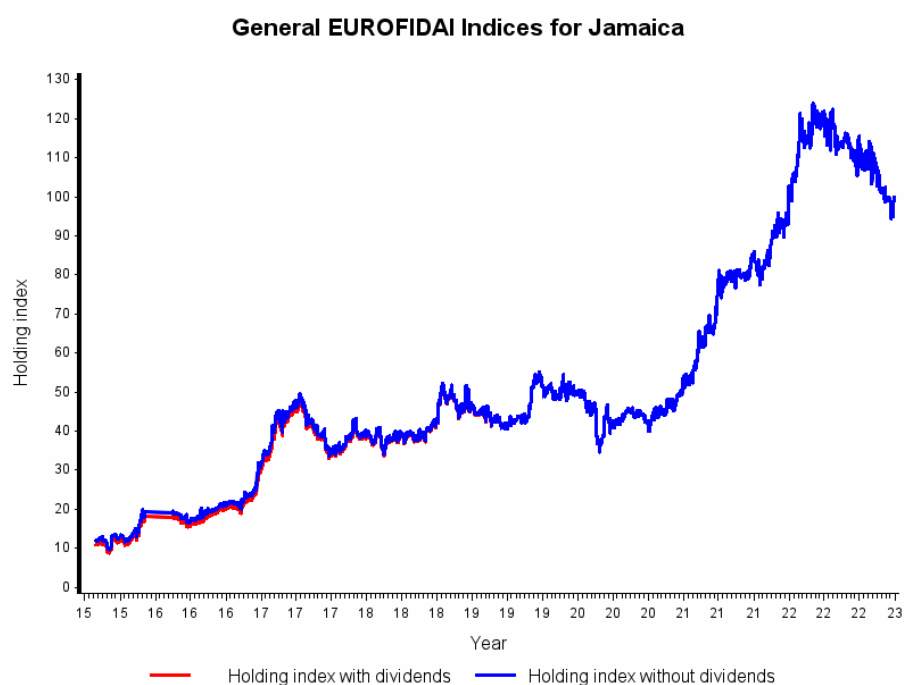
### 3.5.3 Chile



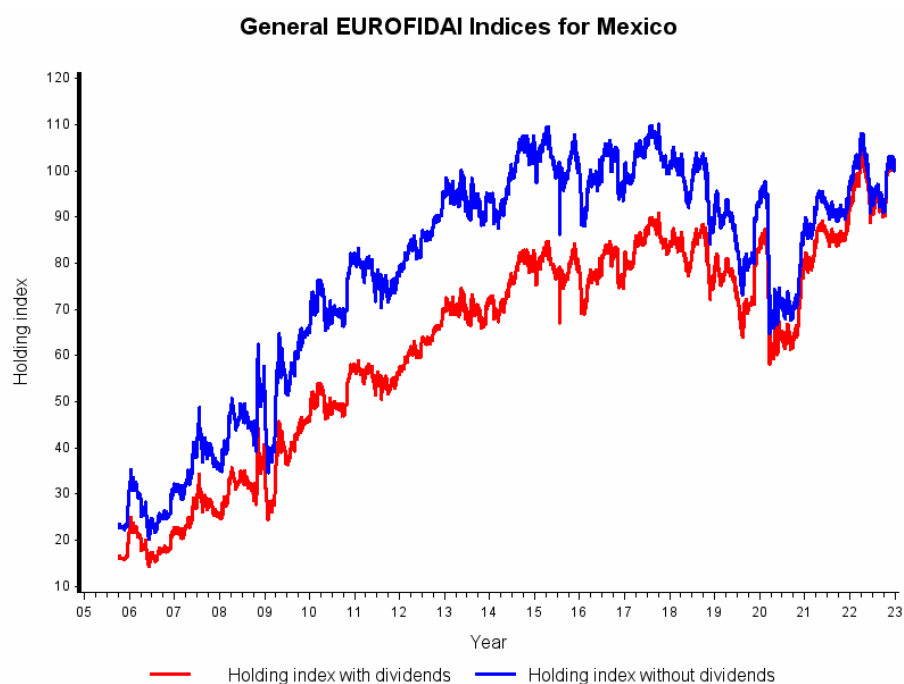
### 3.5.4 Colombia



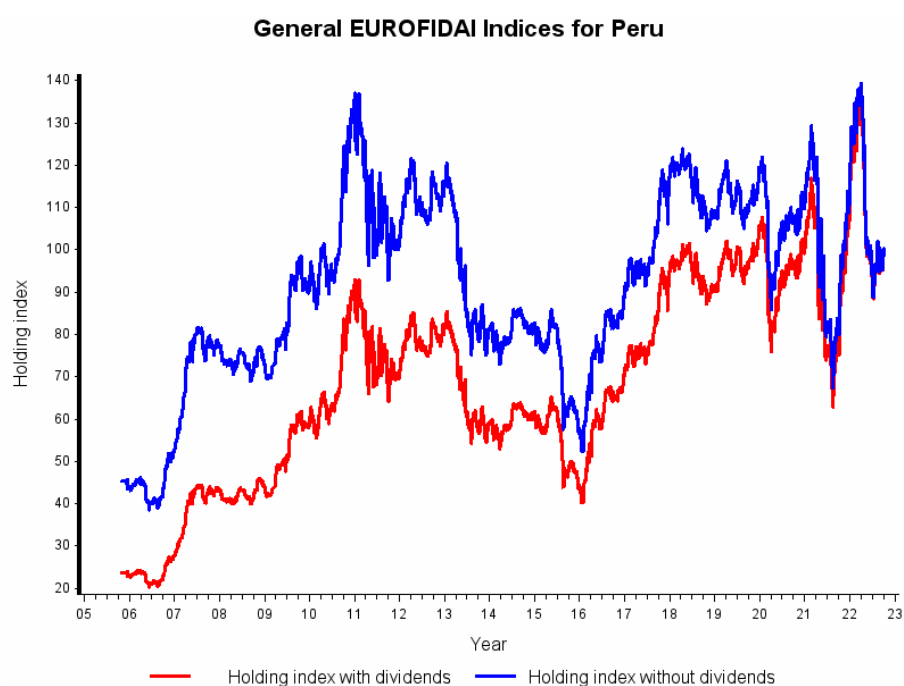
### 3.5.5 Jamaica



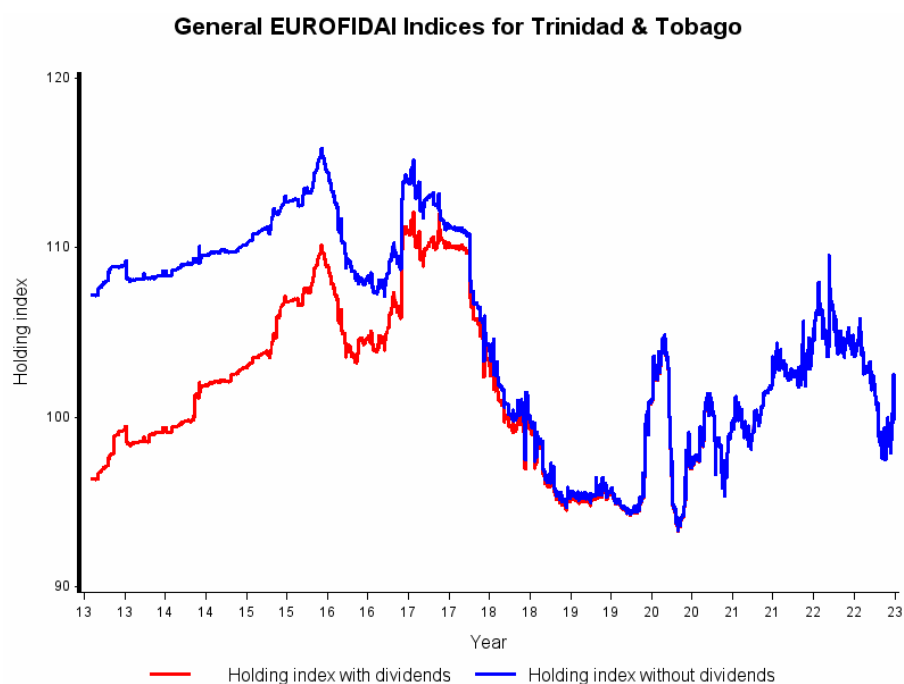
### 3.5.6 Mexico



### 3.5.7 Peru



### 3.5.8 Trinidad & Tobago



## 4. APPENDIX II

### 4.1 Availability period of Country and Europe indices

#### A: Europe

- **Europe (US Dollar)** January, 1995 – March, 2023
- **Europe (Euro)** January, 1995 – March, 2023

#### B: European countries

- **Austria** January, 1993 – March, 2023
- **Belgium** January, 1998 – March, 2023
- **Cyprus** January, 2003 – March, 2023
- **Denmark** January, 1993 – March, 2023
- **Estonia** January, 2003 – March, 2023
- **Finland** January, 1995 – March, 2023
- **France** January, 1977 – March, 2023
- **Germany** January, 1991 – March, 2023
- **Greece** January, 1997 – March, 2023
- **Hungary** January, 1999 – March, 2023
- **Ireland** January, 1996 – March, 2023
- **Italy** January, 1994 – March, 2023
- **Latvia** January, 2004 – March, 2023
- **Lithuania** January, 2005 – March, 2023
- **Luxembourg** January, 1999 – March, 2023
- **Malta** January, 2005 – March, 2023
- **Netherlands** January, 1994 – March, 2023
- **Norway** January, 1990 – March, 2023
- **Poland** January, 1996 – March, 2023
- **Portugal** January, 1990 – March, 2023
- **Romania** January, 2004 – March, 2023
- **Slovenia** January, 2000 – March, 2023
- **Spain** January, 1993 – March, 2023
- **Sweden** January, 1993 – March, 2023
- **Switzerland** January, 1993 – March, 2023
- **Turkey** January, 2002 – March, 2023

- **United Kingdom** January, 1990 – March, 2023

## **C: Asia, Middle-East and Oceania countries**

- **Australia** January, 2005 – March, 2023
- **Bangladesh** January, 2006 – March, 2023
- **China** January, 2002 – March, 2023
- **Hong-Kong** January, 1996 – March, 2023
- **India** January, 2000 – March, 2023
- **Indonesia** January, 2000 – March, 2023
- **Israel** January, 2005 – March, 2023
- **Japan** January, 1989 – March, 2023
- **Kazakhstan** January, 2013 - March, 2023
- **Malaysia** January, 1996 – March, 2023
- **New Zealand** January, 2005 – March, 2023
- **Pakistan** January, 2001 - March, 2023
- **Philippines** January, 1997 – March, 2023
- **Singapore** January, 1995 – April, 2021
- **South Korea** January, 1993 – March, 2023
- **Sri-Lanka** January, 2002 – March, 2023
- **Taiwan** January, 1993 – March, 2023
- **Thailand** January, 1998 - March, 2023
- **Vietnam** January, 2006 – March, 2023

## **D: African countries**

- **Botswana** January, 2016 – March, 2023
- **Ivory Coast** January, 2017 – March, 2023
- **Egypt** January, 2005 – March, 2023
- **Ghana** January, 2014 – March, 2023
- **Mauritius** January, 2015 – March, 2023
- **Morocco** January, 2008 – March, 2023
- **South Africa** January, 2005 – March, 2023

## **E: Latin American countries**

- **Argentina** January, 2006 – March, 2023
- **Brazil** January, 2007 – March, 2023

- **Chile** January, 2011 – March, 2023
- **Colombia** January, 2011 – March, 2023
- **Jamaica** January, 2015 – March, 2023
- **Mexico** January, 2010 – March, 2023
- **Peru** January, 2010 – March, 2023
- **Trinidad Tobago** January, 2016 – March, 2023

## 4.2 List of all country and sector Eurofidai codes (Europe)

This section presents **all EUROFIDAI codes of the country and sector indices computed by EUROFIDAI**. For each country and sector, we list the codes of equally- and value-weighted indices, with and without foreign securities.

| Geographical Area (code) | Indices          | General (00)             |                       |
|--------------------------|------------------|--------------------------|-----------------------|
|                          |                  | without foreign security | with foreign security |
| <b>Austria (092)</b>     | equally-weighted | 301000000040092          | 301000100040092       |
|                          | value-weighted   | 302000000040092          | 302000100040092       |
| <b>Belgium (120)</b>     | equally-weighted | 301000000040120          | 301000100040120       |
|                          | value-weighted   | 302000000040120          | 302000100040120       |
| <b>Cyprus (224)</b>      | equally-weighted | 301000000040224          | 301000100040224       |
|                          | value-weighted   | 302000000040224          | 302000100040224       |
| <b>Denmark (272)</b>     | equally-weighted | 301000000040272          | 301000100040272       |
|                          | value-weighted   | 302000000040272          | 302000100040272       |
| <b>Estonia (933)</b>     | equally-weighted | 301000000040933          | 301000100040933       |
|                          | value-weighted   | 302000000040933          | 302000100040933       |
| <b>Finland (354)</b>     | equally-weighted | 301000000040354          | 301000100040354       |
|                          | value-weighted   | 302000000040354          | 302000100040354       |
| <b>France (369)</b>      | equally-weighted | 301000000040369          | 301000100040369       |
|                          | value-weighted   | 302000000040369          | 302000100040369       |
| <b>Germany (44)</b>      | equally-weighted | 301000000040044          | 301000100040044       |
|                          | value-weighted   | 302000000040044          | 302000100040044       |
| <b>Greece (412)</b>      | equally-weighted | 301000000040412          | 301000100040412       |
|                          | value-weighted   | 302000000040412          | 302000100040412       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Hungary (474)</b>               | equally-weighted | 301000000040474 | 301000100040474 |
|                                    | value-weighted   | 302000000040474 | 302000100040474 |
| <b>Ireland (510)</b>               | equally-weighted | 301000000040510 | 301000100040510 |
|                                    | value-weighted   | 302000000040510 | 302000100040510 |
| <b>Italy (525)</b>                 | equally-weighted | 301000000040525 | 301000100040525 |
|                                    | value-weighted   | 302000000040525 | 302000100040525 |
| <b>Latvia (935)</b>                | equally-weighted | 301000000040935 | 301000100040935 |
|                                    | value-weighted   | 302000000040935 | 302000100040935 |
| <b>Lithuania (930)</b>             | equally-weighted | 301000000040930 | 301000100040930 |
|                                    | value-weighted   | 302000000040930 | 302000100040930 |
| <b>Luxembourg (576)</b>            | equally-weighted | 301000000040576 | 301000100040576 |
|                                    | value-weighted   | 302000000040576 | 302000100040576 |
| <b>Malta (600)</b>                 | equally-weighted | 301000000040600 | 301000100040600 |
|                                    | value-weighted   | 302000000040600 | 302000100040600 |
| <b>Netherlands (730)</b>           | equally-weighted | 301000000040730 | 301000100040730 |
|                                    | value-weighted   | 302000000040730 | 302000100040730 |
| <b>Norway (662)</b>                | equally-weighted | 301000000040662 | 301000100040662 |
|                                    | value-weighted   | 302000000040662 | 302000100040662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000040752 | 301000100040752 |
|                                    | value-weighted   | 302000000040752 | 302000100040752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000040760 | 301000100040760 |
|                                    | value-weighted   | 302000000040760 | 302000100040760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000040796 | 301000100040796 |
|                                    | value-weighted   | 302000000040796 | 302000100040796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000040975 | 301000100040975 |
|                                    | value-weighted   | 302000000040975 | 302000100040975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000040310 | 301000100040310 |
|                                    | value-weighted   | 302000000040310 | 302000100040310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000040864 | 301000100040864 |
|                                    | value-weighted   | 302000000040864 | 302000100040864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000040001 | 301000100040001 |
|                                    | value-weighted   | 302000000040001 | 302000100040001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000040928 | 301000100040928 |
|                                    | value-weighted   | 302000000040928 | 302000100040928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000040402 | 301000100040402 |
|                                    | value-weighted   | 302000000040402 | 302000100040402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000050008 |                 |
|                                    | value-weighted   | 302000000050008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000050007 |                 |
|                                    | value-weighted   | 302000000050007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000050010 |                 |
|                                    | value-weighted   | 302000000050010 |                 |
|                                    | equally-weighted | 301000000050009 |                 |



|                                   |                |                 |  |
|-----------------------------------|----------------|-----------------|--|
| <b>Europe 17 countries in USD</b> | value-weighted | 302000000050009 |  |
|-----------------------------------|----------------|-----------------|--|

|                                 |                  | <b>Energy (01)</b>       |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000140092          | 301000100140092       |
|                                 | value-weighted   | 302000000140092          | 302000100140092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000140120          | 301000100140120       |
|                                 | value-weighted   | 302000000140120          | 302000100140120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000140224          | 301000100140224       |
|                                 | value-weighted   | 302000000140224          | 302000100140224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000000140272          | 301000100140272       |
|                                 | value-weighted   | 302000000140272          | 302000100140272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000000140933          | 301000100140933       |
|                                 | value-weighted   | 302000000140933          | 302000100140933       |
| <b>Finland (354)</b>            | equally-weighted | 301000000140354          | 301000100140354       |
|                                 | value-weighted   | 302000000140354          | 302000100140354       |
| <b>France (369)</b>             | equally-weighted | 301000000140369          | 301000100140369       |
|                                 | value-weighted   | 302000000140369          | 302000100140369       |
| <b>Germany (44)</b>             | equally-weighted | 301000000140044          | 301000100140044       |
|                                 | value-weighted   | 302000000140044          | 302000100140044       |
| <b>Greece (412)</b>             | equally-weighted | 301000000140412          | 301000100140412       |
|                                 | value-weighted   | 302000000140412          | 302000100140412       |
| <b>Hungary (474)</b>            | equally-weighted | 301000000140474          | 301000100140474       |
|                                 | value-weighted   | 302000000140474          | 302000100140474       |
| <b>Ireland (510)</b>            | equally-weighted | 301000000140510          | 301000100140510       |
|                                 | value-weighted   | 302000000140510          | 302000100140510       |
| <b>Italy (525)</b>              | equally-weighted | 301000000140525          | 301000100140525       |
|                                 | value-weighted   | 302000000140525          | 302000100140525       |
| <b>Latvia (935)</b>             | equally-weighted | 301000000140935          | 301000100140935       |
|                                 | value-weighted   | 302000000140935          | 302000100140935       |
| <b>Lithuania (930)</b>          | equally-weighted | 301000000140930          | 301000100140930       |
|                                 | value-weighted   | 302000000140930          | 302000100140930       |
| <b>Luxembourg (576)</b>         | equally-weighted | 301000000140576          | 301000100140576       |
|                                 | value-weighted   | 302000000140576          | 302000100140576       |
| <b>Malta (600)</b>              | equally-weighted | 301000000140600          | 301000100140600       |
|                                 | value-weighted   | 302000000140600          | 302000100140600       |
| <b>Netherlands (730)</b>        | equally-weighted | 301000000140730          | 301000100140730       |
|                                 | value-weighted   | 302000000140730          | 302000100140730       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Norway (662)</b>                | equally-weighted | 301000000140662 | 301000100140662 |
|                                    | value-weighted   | 302000000140662 | 302000100140662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000140752 | 301000100140752 |
|                                    | value-weighted   | 302000000140752 | 302000100140752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000140760 | 301000100140760 |
|                                    | value-weighted   | 302000000140760 | 302000100140760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000140796 | 301000100140796 |
|                                    | value-weighted   | 302000000140796 | 302000100140796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000140975 | 301000100140975 |
|                                    | value-weighted   | 302000000140975 | 302000100140975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000140310 | 301000100140310 |
|                                    | value-weighted   | 302000000140310 | 302000100140310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000140864 | 301000100140864 |
|                                    | value-weighted   | 302000000140864 | 302000100140864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000140001 | 301000100140001 |
|                                    | value-weighted   | 302000000140001 | 302000100140001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000140928 | 301000100140928 |
|                                    | value-weighted   | 302000000140928 | 302000100140928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000140402 | 301000100140402 |
|                                    | value-weighted   | 302000000140402 | 302000100140402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000150008 |                 |
|                                    | value-weighted   | 302000000150008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000150007 |                 |
|                                    | value-weighted   | 302000000150007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000150010 |                 |
|                                    | value-weighted   | 302000000150010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000150009 |                 |
|                                    | value-weighted   | 302000000150009 |                 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Materials (02)</b>    |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000240092          | 301000100240092       |
|                                 | value-weighted   | 302000000240092          | 302000100240092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000240120          | 301000100240120       |
|                                 | value-weighted   | 302000000240120          | 302000100240120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000240224          | 301000100240224       |
|                                 | value-weighted   | 302000000240224          | 302000100240224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000000240272          | 301000100240272       |
|                                 | value-weighted   | 302000000240272          | 302000100240272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000000240933          | 301000100240933       |
|                                 | value-weighted   | 302000000240933          | 302000100240933       |

|                             |                  |                 |                 |
|-----------------------------|------------------|-----------------|-----------------|
| <b>Finland (354)</b>        | equally-weighted | 301000000240354 | 301000100240354 |
|                             | value-weighted   | 302000000240354 | 302000100240354 |
| <b>France (369)</b>         | equally-weighted | 301000000240369 | 301000100240369 |
|                             | value-weighted   | 302000000240369 | 302000100240369 |
| <b>Germany (44)</b>         | equally-weighted | 301000000240044 | 301000100240044 |
|                             | value-weighted   | 302000000240044 | 302000100240044 |
| <b>Greece (412)</b>         | equally-weighted | 301000000240412 | 301000100240412 |
|                             | value-weighted   | 302000000240412 | 302000100240412 |
| <b>Hungary (474)</b>        | equally-weighted | 301000000240474 | 301000100240474 |
|                             | value-weighted   | 302000000240474 | 302000100240474 |
| <b>Ireland (510)</b>        | equally-weighted | 301000000240510 | 301000100240510 |
|                             | value-weighted   | 302000000240510 | 302000100240510 |
| <b>Italy (525)</b>          | equally-weighted | 301000000240525 | 301000100240525 |
|                             | value-weighted   | 302000000240525 | 302000100240525 |
| <b>Latvia (935)</b>         | equally-weighted | 301000000240935 | 301000100240935 |
|                             | value-weighted   | 302000000240935 | 302000100240935 |
| <b>Lithuania (930)</b>      | equally-weighted | 301000000240930 | 301000100240930 |
|                             | value-weighted   | 302000000240930 | 302000100240930 |
| <b>Luxembourg (576)</b>     | equally-weighted | 301000000240576 | 301000100240576 |
|                             | value-weighted   | 302000000240576 | 302000100240576 |
| <b>Malta (600)</b>          | equally-weighted | 301000000240600 | 301000100240600 |
|                             | value-weighted   | 302000000240600 | 302000100240600 |
| <b>Netherlands (730)</b>    | equally-weighted | 301000000240730 | 301000100240730 |
|                             | value-weighted   | 302000000240730 | 302000100240730 |
| <b>Norway (662)</b>         | equally-weighted | 301000000240662 | 301000100240662 |
|                             | value-weighted   | 302000000240662 | 302000100240662 |
| <b>Poland (752)</b>         | equally-weighted | 301000000240752 | 301000100240752 |
|                             | value-weighted   | 302000000240752 | 302000100240752 |
| <b>Portugal (760)</b>       | equally-weighted | 301000000240760 | 301000100240760 |
|                             | value-weighted   | 302000000240760 | 302000100240760 |
| <b>Romania (796)</b>        | equally-weighted | 301000000240796 | 301000100240796 |
|                             | value-weighted   | 302000000240796 | 302000100240796 |
| <b>Slovenia (975)</b>       | equally-weighted | 301000000240975 | 301000100240975 |
|                             | value-weighted   | 302000000240975 | 302000100240975 |
| <b>Spain (310)</b>          | equally-weighted | 301000000240310 | 301000100240310 |
|                             | value-weighted   | 302000000240310 | 302000100240310 |
| <b>Sweden (864)</b>         | equally-weighted | 301000000240864 | 301000100240864 |
|                             | value-weighted   | 302000000240864 | 302000100240864 |
| <b>Switzerland (001)</b>    | equally-weighted | 301000000240001 | 301000100240001 |
|                             | value-weighted   | 302000000240001 | 302000100240001 |
| <b>Turkey (928)</b>         | equally-weighted | 301000000240928 | 301000100240928 |
|                             | value-weighted   | 302000000240928 | 302000100240928 |
| <b>United Kingdom (402)</b> | equally-weighted | 301000000240402 | 301000100240402 |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
|                                    | value-weighted   | 302000000240402 | 302000100240402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000250008 |                 |
|                                    | value-weighted   | 302000000250008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000250007 |                 |
|                                    | value-weighted   | 302000000250007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000250010 |                 |
|                                    | value-weighted   | 302000000250010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000250009 |                 |
|                                    | value-weighted   | 302000000250009 |                 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Industrials (03)</b>  |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000340092          | 301000100340092       |
|                                 | value-weighted   | 302000000340092          | 302000100340092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000340120          | 301000100340120       |
|                                 | value-weighted   | 302000000340120          | 302000100340120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000340224          | 301000100340224       |
|                                 | value-weighted   | 302000000340224          | 302000100340224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000000340272          | 301000100340272       |
|                                 | value-weighted   | 302000000340272          | 302000100340272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000000340933          | 301000100340933       |
|                                 | value-weighted   | 302000000340933          | 302000100340933       |
| <b>Finland (354)</b>            | equally-weighted | 301000000340354          | 301000100340354       |
|                                 | value-weighted   | 302000000340354          | 302000100340354       |
| <b>France (369)</b>             | equally-weighted | 301000000340369          | 301000100340369       |
|                                 | value-weighted   | 302000000340369          | 302000100340369       |
| <b>Germany (44)</b>             | equally-weighted | 301000000340044          | 301000100340044       |
|                                 | value-weighted   | 302000000340044          | 302000100340044       |
| <b>Greece (412)</b>             | equally-weighted | 301000000340412          | 301000100340412       |
|                                 | value-weighted   | 302000000340412          | 302000100340412       |
| <b>Hungary (474)</b>            | equally-weighted | 301000000340474          | 301000100340474       |
|                                 | value-weighted   | 302000000340474          | 302000100340474       |
| <b>Ireland (510)</b>            | equally-weighted | 301000000340510          | 301000100340510       |
|                                 | value-weighted   | 302000000340510          | 302000100340510       |
| <b>Italy (525)</b>              | equally-weighted | 301000000340525          | 301000100340525       |
|                                 | value-weighted   | 302000000340525          | 302000100340525       |
| <b>Latvia (935)</b>             | equally-weighted | 301000000340935          | 301000100340935       |
|                                 | value-weighted   | 302000000340935          | 302000100340935       |
| <b>Lithuania (930)</b>          | equally-weighted | 301000000340930          | 301000100340930       |
|                                 | value-weighted   | 302000000340930          | 302000100340930       |
| <b>Luxembourg (576)</b>         | equally-weighted | 301000000340576          | 301000100340576       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
|                                    | value-weighted   | 302000000340576 | 302000100340576 |
| <b>Malta (600)</b>                 | equally-weighted | 301000000340600 | 301000100340600 |
|                                    | value-weighted   | 302000000340600 | 302000100340600 |
| <b>Netherlands (730)</b>           | equally-weighted | 301000000340730 | 301000100340730 |
|                                    | value-weighted   | 302000000340730 | 302000100340730 |
| <b>Norway (662)</b>                | equally-weighted | 301000000340662 | 301000100340662 |
|                                    | value-weighted   | 302000000340662 | 302000100340662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000340752 | 301000100340752 |
|                                    | value-weighted   | 302000000340752 | 302000100340752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000340760 | 301000100340760 |
|                                    | value-weighted   | 302000000340760 | 302000100340760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000340796 | 301000100340796 |
|                                    | value-weighted   | 302000000340796 | 302000100340796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000340975 | 301000100340975 |
|                                    | value-weighted   | 302000000340975 | 302000100340975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000340310 | 301000100340310 |
|                                    | value-weighted   | 302000000340310 | 302000100340310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000340864 | 301000100340864 |
|                                    | value-weighted   | 302000000340864 | 302000100340864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000340001 | 301000100340001 |
|                                    | value-weighted   | 302000000340001 | 302000100340001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000340928 | 301000100340928 |
|                                    | value-weighted   | 302000000340928 | 302000100340928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000340402 | 301000100340402 |
|                                    | value-weighted   | 302000000340402 | 302000100340402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000350008 |                 |
|                                    | value-weighted   | 302000000350008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000350007 |                 |
|                                    | value-weighted   | 302000000350007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000350010 |                 |
|                                    | value-weighted   | 302000000350010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000350009 |                 |
|                                    | value-weighted   | 302000000350009 |                 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Discretionary (04)</b> |                       |
|---------------------------------|------------------|------------------------------------|-----------------------|
|                                 |                  | without foreign security           | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000440092                    | 301000100440092       |
|                                 | value-weighted   | 302000000440092                    | 302000100440092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000440120                    | 301000100440120       |
|                                 | value-weighted   | 302000000440120                    | 302000100440120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000440224                    | 301000100440224       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000440224 | 302000100440224 |
| <b>Denmark (272)</b>     | equally-weighted | 301000000440272 | 301000100440272 |
|                          | value-weighted   | 302000000440272 | 302000100440272 |
| <b>Estonia (933)</b>     | equally-weighted | 301000000440933 | 301000100440933 |
|                          | value-weighted   | 302000000440933 | 302000100440933 |
| <b>Finland (354)</b>     | equally-weighted | 301000000440354 | 301000100440354 |
|                          | value-weighted   | 302000000440354 | 302000100440354 |
| <b>France (369)</b>      | equally-weighted | 301000000440369 | 301000100440369 |
|                          | value-weighted   | 302000000440369 | 302000100440369 |
| <b>Germany (44)</b>      | equally-weighted | 301000000440044 | 301000100440044 |
|                          | value-weighted   | 302000000440044 | 302000100440044 |
| <b>Greece (412)</b>      | equally-weighted | 301000000440412 | 301000100440412 |
|                          | value-weighted   | 302000000440412 | 302000100440412 |
| <b>Hungary (474)</b>     | equally-weighted | 301000000440474 | 301000100440474 |
|                          | value-weighted   | 302000000440474 | 302000100440474 |
| <b>Ireland (510)</b>     | equally-weighted | 301000000440510 | 301000100440510 |
|                          | value-weighted   | 302000000440510 | 302000100440510 |
| <b>Italy (525)</b>       | equally-weighted | 301000000440525 | 301000100440525 |
|                          | value-weighted   | 302000000440525 | 302000100440525 |
| <b>Latvia (935)</b>      | equally-weighted | 301000000440935 | 301000100440935 |
|                          | value-weighted   | 302000000440935 | 302000100440935 |
| <b>Lithuania (930)</b>   | equally-weighted | 301000000440930 | 301000100440930 |
|                          | value-weighted   | 302000000440930 | 302000100440930 |
| <b>Luxembourg (576)</b>  | equally-weighted | 301000000440576 | 301000100440576 |
|                          | value-weighted   | 302000000440576 | 302000100440576 |
| <b>Malta (600)</b>       | equally-weighted | 301000000440600 | 301000100440600 |
|                          | value-weighted   | 302000000440600 | 302000100440600 |
| <b>Netherlands (730)</b> | equally-weighted | 301000000440730 | 301000100440730 |
|                          | value-weighted   | 302000000440730 | 302000100440730 |
| <b>Norway (662)</b>      | equally-weighted | 301000000440662 | 301000100440662 |
|                          | value-weighted   | 302000000440662 | 302000100440662 |
| <b>Poland (752)</b>      | equally-weighted | 301000000440752 | 301000100440752 |
|                          | value-weighted   | 302000000440752 | 302000100440752 |
| <b>Portugal (760)</b>    | equally-weighted | 301000000440760 | 301000100440760 |
|                          | value-weighted   | 302000000440760 | 302000100440760 |
| <b>Romania (796)</b>     | equally-weighted | 301000000440796 | 301000100440796 |
|                          | value-weighted   | 302000000440796 | 302000100440796 |
| <b>Slovenia (975)</b>    | equally-weighted | 301000000440975 | 301000100440975 |
|                          | value-weighted   | 302000000440975 | 302000100440975 |
| <b>Spain (310)</b>       | equally-weighted | 301000000440310 | 301000100440310 |
|                          | value-weighted   | 302000000440310 | 302000100440310 |
| <b>Sweden (864)</b>      | equally-weighted | 301000000440864 | 301000100440864 |
|                          | value-weighted   | 302000000440864 | 302000100440864 |



|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Switzerland (001)</b>           | equally-weighted | 301000000440001 | 301000100440001 |
|                                    | value-weighted   | 302000000440001 | 302000100440001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000440928 | 301000100440928 |
|                                    | value-weighted   | 302000000440928 | 302000100440928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000440402 | 301000100440402 |
|                                    | value-weighted   | 302000000440402 | 302000100440402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000450008 |                 |
|                                    | value-weighted   | 302000000450008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000450007 |                 |
|                                    | value-weighted   | 302000000450007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000450010 |                 |
|                                    | value-weighted   | 302000000450010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000450009 |                 |
|                                    | value-weighted   | 302000000450009 |                 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Staples (05)</b> |                       |
|---------------------------------|------------------|------------------------------|-----------------------|
|                                 |                  | without foreign security     | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000540092              | 301000100540092       |
|                                 | value-weighted   | 302000000540092              | 302000100540092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000540120              | 301000100540120       |
|                                 | value-weighted   | 302000000540120              | 302000100540120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000540224              | 301000100540224       |
|                                 | value-weighted   | 302000000540224              | 302000100540224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000000540272              | 301000100540272       |
|                                 | value-weighted   | 302000000540272              | 302000100540272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000000540933              | 301000100540933       |
|                                 | value-weighted   | 302000000540933              | 302000100540933       |
| <b>Finland (354)</b>            | equally-weighted | 301000000540354              | 301000100540354       |
|                                 | value-weighted   | 302000000540354              | 302000100540354       |
| <b>France (369)</b>             | equally-weighted | 301000000540369              | 301000100540369       |
|                                 | value-weighted   | 302000000540369              | 302000100540369       |
| <b>Germany (44)</b>             | equally-weighted | 301000000540044              | 301000100540044       |
|                                 | value-weighted   | 302000000540044              | 302000100540044       |
| <b>Greece (412)</b>             | equally-weighted | 301000000540412              | 301000100540412       |
|                                 | value-weighted   | 302000000540412              | 302000100540412       |
| <b>Hungary (474)</b>            | equally-weighted | 301000000540474              | 301000100540474       |
|                                 | value-weighted   | 302000000540474              | 302000100540474       |
| <b>Ireland (510)</b>            | equally-weighted | 301000000540510              | 301000100540510       |
|                                 | value-weighted   | 302000000540510              | 302000100540510       |
| <b>Italy (525)</b>              | equally-weighted | 301000000540525              | 301000100540525       |
|                                 | value-weighted   | 302000000540525              | 302000100540525       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Latvia (935)</b>                | equally-weighted | 301000000540935 | 301000100540935 |
|                                    | value-weighted   | 302000000540935 | 302000100540935 |
| <b>Lithuania (930)</b>             | equally-weighted | 301000000540930 | 301000100540930 |
|                                    | value-weighted   | 302000000540930 | 302000100540930 |
| <b>Luxembourg (576)</b>            | equally-weighted | 301000000540576 | 301000100540576 |
|                                    | value-weighted   | 302000000540576 | 302000100540576 |
| <b>Malta (600)</b>                 | equally-weighted | 301000000540600 | 301000100540600 |
|                                    | value-weighted   | 302000000540600 | 302000100540600 |
| <b>Netherlands (730)</b>           | equally-weighted | 301000000540730 | 301000100540730 |
|                                    | value-weighted   | 302000000540730 | 302000100540730 |
| <b>Norway (662)</b>                | equally-weighted | 301000000540662 | 301000100540662 |
|                                    | value-weighted   | 302000000540662 | 302000100540662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000540752 | 301000100540752 |
|                                    | value-weighted   | 302000000540752 | 302000100540752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000540760 | 301000100540760 |
|                                    | value-weighted   | 302000000540760 | 302000100540760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000540796 | 301000100540796 |
|                                    | value-weighted   | 302000000540796 | 302000100540796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000540975 | 301000100540975 |
|                                    | value-weighted   | 302000000540975 | 302000100540975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000540310 | 301000100540310 |
|                                    | value-weighted   | 302000000540310 | 302000100540310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000540864 | 301000100540864 |
|                                    | value-weighted   | 302000000540864 | 302000100540864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000540001 | 301000100540001 |
|                                    | value-weighted   | 302000000540001 | 302000100540001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000540928 | 301000100540928 |
|                                    | value-weighted   | 302000000540928 | 302000100540928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000540402 | 301000100540402 |
|                                    | value-weighted   | 302000000540402 | 302000100540402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000550008 |                 |
|                                    | value-weighted   | 302000000550008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000550007 |                 |
|                                    | value-weighted   | 302000000550007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000550010 |                 |
|                                    | value-weighted   | 302000000550010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000550009 |                 |
|                                    | value-weighted   | 302000000550009 |                 |

|                                 |         | <b>Health Care (06)</b>  |                       |
|---------------------------------|---------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes | without foreign security | with foreign security |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
| <b>Austria (092)</b>     | equally-weighted | 301000000640092 | 301000100640092 |
|                          | value-weighted   | 302000000640092 | 302000100640092 |
| <b>Belgium (120)</b>     | equally-weighted | 301000000640120 | 301000100640120 |
|                          | value-weighted   | 302000000640120 | 302000100640120 |
| <b>Cyprus (224)</b>      | equally-weighted | 301000000640224 | 301000100640224 |
|                          | value-weighted   | 302000000640224 | 302000100640224 |
| <b>Denmark (272)</b>     | equally-weighted | 301000000640272 | 301000100640272 |
|                          | value-weighted   | 302000000640272 | 302000100640272 |
| <b>Estonia (933)</b>     | equally-weighted | 301000000640933 | 301000100640933 |
|                          | value-weighted   | 302000000640933 | 302000100640933 |
| <b>Finland (354)</b>     | equally-weighted | 301000000640354 | 301000100640354 |
|                          | value-weighted   | 302000000640354 | 302000100640354 |
| <b>France (369)</b>      | equally-weighted | 301000000640369 | 301000100640369 |
|                          | value-weighted   | 302000000640369 | 302000100640369 |
| <b>Germany (44)</b>      | equally-weighted | 301000000640044 | 301000100640044 |
|                          | value-weighted   | 302000000640044 | 302000100640044 |
| <b>Greece (412)</b>      | equally-weighted | 301000000640412 | 301000100640412 |
|                          | value-weighted   | 302000000640412 | 302000100640412 |
| <b>Hungary (474)</b>     | equally-weighted | 301000000640474 | 301000100640474 |
|                          | value-weighted   | 302000000640474 | 302000100640474 |
| <b>Ireland (510)</b>     | equally-weighted | 301000000640510 | 301000100640510 |
|                          | value-weighted   | 302000000640510 | 302000100640510 |
| <b>Italy (525)</b>       | equally-weighted | 301000000640525 | 301000100640525 |
|                          | value-weighted   | 302000000640525 | 302000100640525 |
| <b>Latvia (935)</b>      | equally-weighted | 301000000640935 | 301000100640935 |
|                          | value-weighted   | 302000000640935 | 302000100640935 |
| <b>Lithuania (930)</b>   | equally-weighted | 301000000640930 | 301000100640930 |
|                          | value-weighted   | 302000000640930 | 302000100640930 |
| <b>Luxembourg (576)</b>  | equally-weighted | 301000000640576 | 301000100640576 |
|                          | value-weighted   | 302000000640576 | 302000100640576 |
| <b>Malta (600)</b>       | equally-weighted | 301000000640600 | 301000100640600 |
|                          | value-weighted   | 302000000640600 | 302000100640600 |
| <b>Netherlands (730)</b> | equally-weighted | 301000000640730 | 301000100640730 |
|                          | value-weighted   | 302000000640730 | 302000100640730 |
| <b>Norway (662)</b>      | equally-weighted | 301000000640662 | 301000100640662 |
|                          | value-weighted   | 302000000640662 | 302000100640662 |
| <b>Poland (752)</b>      | equally-weighted | 301000000640752 | 301000100640752 |
|                          | value-weighted   | 302000000640752 | 302000100640752 |
| <b>Portugal (760)</b>    | equally-weighted | 301000000640760 | 301000100640760 |
|                          | value-weighted   | 302000000640760 | 302000100640760 |
| <b>Romania (796)</b>     | equally-weighted | 301000000640796 | 301000100640796 |
|                          | value-weighted   | 302000000640796 | 302000100640796 |
| <b>Slovenia (975)</b>    | equally-weighted | 301000000640975 | 301000100640975 |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
|                                    | value-weighted   | 302000000640975 | 302000100640975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000640310 | 301000100640310 |
|                                    | value-weighted   | 302000000640310 | 302000100640310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000640864 | 301000100640864 |
|                                    | value-weighted   | 302000000640864 | 302000100640864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000640001 | 301000100640001 |
|                                    | value-weighted   | 302000000640001 | 302000100640001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000640928 | 301000100640928 |
|                                    | value-weighted   | 302000000640928 | 302000100640928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000640402 | 301000100640402 |
|                                    | value-weighted   | 302000000640402 | 302000100640402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000650008 |                 |
|                                    | value-weighted   | 302000000650008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000650007 |                 |
|                                    | value-weighted   | 302000000650007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000650010 |                 |
|                                    | value-weighted   | 302000000650010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000650009 |                 |
|                                    | value-weighted   | 302000000650009 |                 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Financials (07)</b>   |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000000740092          | 301000100740092       |
|                                 | value-weighted   | 302000000740092          | 302000100740092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000000740120          | 301000100740120       |
|                                 | value-weighted   | 302000000740120          | 302000100740120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000740224          | 301000100740224       |
|                                 | value-weighted   | 302000000740224          | 302000100740224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000000740272          | 301000100740272       |
|                                 | value-weighted   | 302000000740272          | 302000100740272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000000740933          | 301000100740933       |
|                                 | value-weighted   | 302000000740933          | 302000100740933       |
| <b>Finland (354)</b>            | equally-weighted | 301000000740354          | 301000100740354       |
|                                 | value-weighted   | 302000000740354          | 302000100740354       |
| <b>France (369)</b>             | equally-weighted | 301000000740369          | 301000100740369       |
|                                 | value-weighted   | 302000000740369          | 302000100740369       |
| <b>Germany (44)</b>             | equally-weighted | 301000000740044          | 301000100740044       |
|                                 | value-weighted   | 302000000740044          | 302000100740044       |
| <b>Greece (412)</b>             | equally-weighted | 301000000740412          | 301000100740412       |
|                                 | value-weighted   | 302000000740412          | 302000100740412       |
| <b>Hungary (474)</b>            | equally-weighted | 301000000740474          | 301000100740474       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
|                                    | value-weighted   | 302000000740474 | 302000100740474 |
| <b>Ireland (510)</b>               | equally-weighted | 301000000740510 | 301000100740510 |
|                                    | value-weighted   | 302000000740510 | 302000100740510 |
| <b>Italy (525)</b>                 | equally-weighted | 301000000740525 | 301000100740525 |
|                                    | value-weighted   | 302000000740525 | 302000100740525 |
| <b>Latvia (935)</b>                | equally-weighted | 301000000740935 | 301000100740935 |
|                                    | value-weighted   | 302000000740935 | 302000100740935 |
| <b>Lithuania (930)</b>             | equally-weighted | 301000000740930 | 301000100740930 |
|                                    | value-weighted   | 302000000740930 | 302000100740930 |
| <b>Luxembourg (576)</b>            | equally-weighted | 301000000740576 | 301000100740576 |
|                                    | value-weighted   | 302000000740576 | 302000100740576 |
| <b>Malta (600)</b>                 | equally-weighted | 301000000740600 | 301000100740600 |
|                                    | value-weighted   | 302000000740600 | 302000100740600 |
| <b>Netherlands (730)</b>           | equally-weighted | 301000000740730 | 301000100740730 |
|                                    | value-weighted   | 302000000740730 | 302000100740730 |
| <b>Norway (662)</b>                | equally-weighted | 301000000740662 | 301000100740662 |
|                                    | value-weighted   | 302000000740662 | 302000100740662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000740752 | 301000100740752 |
|                                    | value-weighted   | 302000000740752 | 302000100740752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000740760 | 301000100740760 |
|                                    | value-weighted   | 302000000740760 | 302000100740760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000740796 | 301000100740796 |
|                                    | value-weighted   | 302000000740796 | 302000100740796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000740975 | 301000100740975 |
|                                    | value-weighted   | 302000000740975 | 302000100740975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000740310 | 301000100740310 |
|                                    | value-weighted   | 302000000740310 | 302000100740310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000740864 | 301000100740864 |
|                                    | value-weighted   | 302000000740864 | 302000100740864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000740001 | 301000100740001 |
|                                    | value-weighted   | 302000000740001 | 302000100740001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000740928 | 301000100740928 |
|                                    | value-weighted   | 302000000740928 | 302000100740928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000740402 | 301000100740402 |
|                                    | value-weighted   | 302000000740402 | 302000100740402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000750008 |                 |
|                                    | value-weighted   | 302000000750008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000750007 |                 |
|                                    | value-weighted   | 302000000750007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000750010 |                 |
|                                    | value-weighted   | 302000000750010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000750009 |                 |
|                                    | value-weighted   | 302000000750009 |                 |

| Geographical Area (code) | Indexes          | Information Technology (08) |                       |
|--------------------------|------------------|-----------------------------|-----------------------|
|                          |                  | without foreign security    | with foreign security |
| Austria (092)            | equally-weighted | 301000000840092             | 301000100840092       |
|                          | value-weighted   | 302000000840092             | 302000100840092       |
| Belgium (120)            | equally-weighted | 301000000840120             | 301000100840120       |
|                          | value-weighted   | 302000000840120             | 302000100840120       |
| Cyprus (224)             | equally-weighted | 301000000840224             | 301000100840224       |
|                          | value-weighted   | 302000000840224             | 302000100840224       |
| Denmark (272)            | equally-weighted | 301000000840272             | 301000100840272       |
|                          | value-weighted   | 302000000840272             | 302000100840272       |
| Estonia (933)            | equally-weighted | 301000000840933             | 301000100840933       |
|                          | value-weighted   | 302000000840933             | 302000100840933       |
| Finland (354)            | equally-weighted | 301000000840354             | 301000100840354       |
|                          | value-weighted   | 302000000840354             | 302000100840354       |
| France (369)             | equally-weighted | 301000000840369             | 301000100840369       |
|                          | value-weighted   | 302000000840369             | 302000100840369       |
| Germany (44)             | equally-weighted | 301000000840044             | 301000100840044       |
|                          | value-weighted   | 302000000840044             | 302000100840044       |
| Greece (412)             | equally-weighted | 301000000840412             | 301000100840412       |
|                          | value-weighted   | 302000000840412             | 302000100840412       |
| Hungary (474)            | equally-weighted | 301000000840474             | 301000100840474       |
|                          | value-weighted   | 302000000840474             | 302000100840474       |
| Ireland (510)            | equally-weighted | 301000000840510             | 301000100840510       |
|                          | value-weighted   | 302000000840510             | 302000100840510       |
| Italy (525)              | equally-weighted | 301000000840525             | 301000100840525       |
|                          | value-weighted   | 302000000840525             | 302000100840525       |
| Latvia (935)             | equally-weighted | 301000000840935             | 301000100840935       |
|                          | value-weighted   | 302000000840935             | 302000100840935       |
| Lithuania (930)          | equally-weighted | 301000000840930             | 301000100840930       |
|                          | value-weighted   | 302000000840930             | 302000100840930       |
| Luxembourg (576)         | equally-weighted | 301000000840576             | 301000100840576       |
|                          | value-weighted   | 302000000840576             | 302000100840576       |
| Malta (600)              | equally-weighted | 301000000840600             | 301000100840600       |
|                          | value-weighted   | 302000000840600             | 302000100840600       |
| Netherlands (730)        | equally-weighted | 301000000840730             | 301000100840730       |
|                          | value-weighted   | 302000000840730             | 302000100840730       |
| Norway (662)             | equally-weighted | 301000000840662             | 301000100840662       |
|                          | value-weighted   | 302000000840662             | 302000100840662       |
| Poland (752)             | equally-weighted | 301000000840752             | 301000100840752       |
|                          | value-weighted   | 302000000840752             | 302000100840752       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Portugal (760)</b>              | equally-weighted | 301000000840760 | 301000100840760 |
|                                    | value-weighted   | 302000000840760 | 302000100840760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000840796 | 301000100840796 |
|                                    | value-weighted   | 302000000840796 | 302000100840796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000840975 | 301000100840975 |
|                                    | value-weighted   | 302000000840975 | 302000100840975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000840310 | 301000100840310 |
|                                    | value-weighted   | 302000000840310 | 302000100840310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000840864 | 301000100840864 |
|                                    | value-weighted   | 302000000840864 | 302000100840864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000840001 | 301000100840001 |
|                                    | value-weighted   | 302000000840001 | 302000100840001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000840928 | 301000100840928 |
|                                    | value-weighted   | 302000000840928 | 302000100840928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000840402 | 301000100840402 |
|                                    | value-weighted   | 302000000840402 | 302000100840402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000850008 |                 |
|                                    | value-weighted   | 302000000850008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000000850007 |                 |
|                                    | value-weighted   | 302000000850007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000850010 |                 |
|                                    | value-weighted   | 302000000850010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000850009 |                 |
|                                    | value-weighted   | 302000000850009 |                 |

|                                 |                  | <b>Telecommunication Services (09)</b> |                              |
|---------------------------------|------------------|----------------------------------------|------------------------------|
| <b>Geographical Area (code)</b> | <b>Indexes</b>   | <b>without foreign security</b>        | <b>with foreign security</b> |
| <b>Austria (092)</b>            | equally-weighted | 301000000940092                        | 301000100940092              |
|                                 | value-weighted   | 302000000940092                        | 302000100940092              |
| <b>Belgium (120)</b>            | equally-weighted | 301000000940120                        | 301000100940120              |
|                                 | value-weighted   | 302000000940120                        | 302000100940120              |
| <b>Cyprus (224)</b>             | equally-weighted | 301000000940224                        | 301000100940224              |
|                                 | value-weighted   | 302000000940224                        | 302000100940224              |
| <b>Denmark (272)</b>            | equally-weighted | 301000000940272                        | 301000100940272              |
|                                 | value-weighted   | 302000000940272                        | 302000100940272              |
| <b>Estonia (933)</b>            | equally-weighted | 301000000940933                        | 301000100940933              |
|                                 | value-weighted   | 302000000940933                        | 302000100940933              |
| <b>Finland (354)</b>            | equally-weighted | 301000000940354                        | 301000100940354              |
|                                 | value-weighted   | 302000000940354                        | 302000100940354              |
| <b>France (369)</b>             | equally-weighted | 301000000940369                        | 301000100940369              |
|                                 | value-weighted   | 302000000940369                        | 302000100940369              |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Germany (44)</b>                | equally-weighted | 301000000940044 | 301000100940044 |
|                                    | value-weighted   | 302000000940044 | 302000100940044 |
| <b>Greece (412)</b>                | equally-weighted | 301000000940412 | 301000100940412 |
|                                    | value-weighted   | 302000000940412 | 302000100940412 |
| <b>Hungary (474)</b>               | equally-weighted | 301000000940474 | 301000100940474 |
|                                    | value-weighted   | 302000000940474 | 302000100940474 |
| <b>Ireland (510)</b>               | equally-weighted | 301000000940510 | 301000100940510 |
|                                    | value-weighted   | 302000000940510 | 302000100940510 |
| <b>Italy (525)</b>                 | equally-weighted | 301000000940525 | 301000100940525 |
|                                    | value-weighted   | 302000000940525 | 302000100940525 |
| <b>Latvia (935)</b>                | equally-weighted | 301000000940935 | 301000100940935 |
|                                    | value-weighted   | 302000000940935 | 302000100940935 |
| <b>Lithuania (930)</b>             | equally-weighted | 301000000940930 | 301000100940930 |
|                                    | value-weighted   | 302000000940930 | 302000100940930 |
| <b>Luxembourg (576)</b>            | equally-weighted | 301000000940576 | 301000100940576 |
|                                    | value-weighted   | 302000000940576 | 302000100940576 |
| <b>Malta (600)</b>                 | equally-weighted | 301000000940600 | 301000100940600 |
|                                    | value-weighted   | 302000000940600 | 302000100940600 |
| <b>Netherlands (730)</b>           | equally-weighted | 301000000940730 | 301000100940730 |
|                                    | value-weighted   | 302000000940730 | 302000100940730 |
| <b>Norway (662)</b>                | equally-weighted | 301000000940662 | 301000100940662 |
|                                    | value-weighted   | 302000000940662 | 302000100940662 |
| <b>Poland (752)</b>                | equally-weighted | 301000000940752 | 301000100940752 |
|                                    | value-weighted   | 302000000940752 | 302000100940752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000000940760 | 301000100940760 |
|                                    | value-weighted   | 302000000940760 | 302000100940760 |
| <b>Romania (796)</b>               | equally-weighted | 301000000940796 | 301000100940796 |
|                                    | value-weighted   | 302000000940796 | 302000100940796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000000940975 | 301000100940975 |
|                                    | value-weighted   | 302000000940975 | 302000100940975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000000940310 | 301000100940310 |
|                                    | value-weighted   | 302000000940310 | 302000100940310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000000940864 | 301000100940864 |
|                                    | value-weighted   | 302000000940864 | 302000100940864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000000940001 | 301000100940001 |
|                                    | value-weighted   | 302000000940001 | 302000100940001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000000940928 | 301000100940928 |
|                                    | value-weighted   | 302000000940928 | 302000100940928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000000940402 | 301000100940402 |
|                                    | value-weighted   | 302000000940402 | 302000100940402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000000950008 |                 |
|                                    | value-weighted   | 302000000950008 |                 |
|                                    | equally-weighted | 301000000950007 |                 |



|                                    |                  |                 |  |
|------------------------------------|------------------|-----------------|--|
| <b>Europe 11 countries in USD</b>  | value-weighted   | 302000000950007 |  |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000000950010 |  |
|                                    | value-weighted   | 302000000950010 |  |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000000950009 |  |
|                                    | value-weighted   | 302000000950009 |  |

|                                 |                  | <b>Utilities (10)</b>    |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security | with foreign security |
| <b>Austria (092)</b>            | equally-weighted | 301000001040092          | 301000101040092       |
|                                 | value-weighted   | 302000001040092          | 302000101040092       |
| <b>Belgium (120)</b>            | equally-weighted | 301000001040120          | 301000101040120       |
|                                 | value-weighted   | 302000001040120          | 302000101040120       |
| <b>Cyprus (224)</b>             | equally-weighted | 301000001040224          | 301000101040224       |
|                                 | value-weighted   | 302000001040224          | 302000101040224       |
| <b>Denmark (272)</b>            | equally-weighted | 301000001040272          | 301000101040272       |
|                                 | value-weighted   | 302000001040272          | 302000101040272       |
| <b>Estonia (933)</b>            | equally-weighted | 301000001040933          | 301000101040933       |
|                                 | value-weighted   | 302000001040933          | 302000101040933       |
| <b>Finland (354)</b>            | equally-weighted | 301000001040354          | 301000101040354       |
|                                 | value-weighted   | 302000001040354          | 302000101040354       |
| <b>France (369)</b>             | equally-weighted | 301000001040369          | 301000101040369       |
|                                 | value-weighted   | 302000001040369          | 302000101040369       |
| <b>Germany (44)</b>             | equally-weighted | 301000001040044          | 301000101040044       |
|                                 | value-weighted   | 302000001040044          | 302000101040044       |
| <b>Greece (412)</b>             | equally-weighted | 301000001040412          | 301000101040412       |
|                                 | value-weighted   | 302000001040412          | 302000101040412       |
| <b>Hungary (474)</b>            | equally-weighted | 301000001040474          | 301000101040474       |
|                                 | value-weighted   | 302000001040474          | 302000101040474       |
| <b>Ireland (510)</b>            | equally-weighted | 301000001040510          | 301000101040510       |
|                                 | value-weighted   | 302000001040510          | 302000101040510       |
| <b>Italy (525)</b>              | equally-weighted | 301000001040525          | 301000101040525       |
|                                 | value-weighted   | 302000001040525          | 302000101040525       |
| <b>Latvia (935)</b>             | equally-weighted | 301000001040935          | 301000101040935       |
|                                 | value-weighted   | 302000001040935          | 302000101040935       |
| <b>Lithuania (930)</b>          | equally-weighted | 301000001040930          | 301000101040930       |
|                                 | value-weighted   | 302000001040930          | 302000101040930       |
| <b>Luxembourg (576)</b>         | equally-weighted | 301000001040576          | 301000101040576       |
|                                 | value-weighted   | 302000001040576          | 302000101040576       |
| <b>Malta (600)</b>              | equally-weighted | 301000001040600          | 301000101040600       |
|                                 | value-weighted   | 302000001040600          | 302000101040600       |

|                                    |                  |                 |                 |
|------------------------------------|------------------|-----------------|-----------------|
| <b>Netherlands (730)</b>           | equally-weighted | 301000001040730 | 301000101040730 |
|                                    | value-weighted   | 302000001040730 | 302000101040730 |
| <b>Norway (662)</b>                | equally-weighted | 301000001040662 | 301000101040662 |
|                                    | value-weighted   | 302000001040662 | 302000101040662 |
| <b>Poland (752)</b>                | equally-weighted | 301000001040752 | 301000101040752 |
|                                    | value-weighted   | 302000001040752 | 302000101040752 |
| <b>Portugal (760)</b>              | equally-weighted | 301000001040760 | 301000101040760 |
|                                    | value-weighted   | 302000001040760 | 302000101040760 |
| <b>Romania (796)</b>               | equally-weighted | 301000001040796 | 301000101040796 |
|                                    | value-weighted   | 302000001040796 | 302000101040796 |
| <b>Slovenia (975)</b>              | equally-weighted | 301000001040975 | 301000101040975 |
|                                    | value-weighted   | 302000001040975 | 302000101040975 |
| <b>Spain (310)</b>                 | equally-weighted | 301000001040310 | 301000101040310 |
|                                    | value-weighted   | 302000001040310 | 302000101040310 |
| <b>Sweden (864)</b>                | equally-weighted | 301000001040864 | 301000101040864 |
|                                    | value-weighted   | 302000001040864 | 302000101040864 |
| <b>Switzerland (001)</b>           | equally-weighted | 301000001040001 | 301000101040001 |
|                                    | value-weighted   | 302000001040001 | 302000101040001 |
| <b>Turkey (928)</b>                | equally-weighted | 301000001040928 | 301000101040928 |
|                                    | value-weighted   | 302000001040928 | 302000101040928 |
| <b>United Kingdom (402)</b>        | equally-weighted | 301000001040402 | 301000101040402 |
|                                    | value-weighted   | 302000001040402 | 302000101040402 |
| <b>Europe 11 countries in Euro</b> | equally-weighted | 301000001050008 |                 |
|                                    | value-weighted   | 302000001050008 |                 |
| <b>Europe 11 countries in USD</b>  | equally-weighted | 301000001050007 |                 |
|                                    | value-weighted   | 302000001050007 |                 |
| <b>Europe 17 countries in Euro</b> | equally-weighted | 301000004050010 |                 |
|                                    | value-weighted   | 302000004050010 |                 |
| <b>Europe 17 countries in USD</b>  | equally-weighted | 301000003050009 |                 |
|                                    | value-weighted   | 302000003050009 |                 |

### 4.3 List of all country and sector Eurofidai codes (Asie, Middle-East and Oceania)

| <b>Geographical Area (code)</b> | <b>Indices</b>   | <b>General (00)</b>      |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000040088          | 301000100040088       |
|                                 | value-weighted   | 302000000040088          | 302000100040088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000040110          | 301000100040110       |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000040110 | 302000100040110 |
| <b>China (220)</b>       | equally-weighted | 301000000040220 | 301000100040220 |
|                          | value-weighted   | 302000000040220 | 302000100040220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000040470 | 301000100040470 |
|                          | value-weighted   | 302000000040470 | 302000100040470 |
| <b>India (484)</b>       | equally-weighted | 301000000040484 | 301000100040484 |
|                          | value-weighted   | 302000000040484 | 302000100040484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000040500 | 301000100040500 |
|                          | value-weighted   | 302000000040500 | 302000100040500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000040518 | 301000100040518 |
|                          | value-weighted   | 302000000040518 | 302000100040518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000040534 | 301000100040534 |
|                          | value-weighted   | 302000000040534 | 302000100040534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000040691 | 301000100040691 |
|                          | value-weighted   | 302000000040691 | 302000100040691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000040594 | 301000100040594 |
|                          | value-weighted   | 302000000040594 | 302000100040594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000040686 | 301000100040686 |
|                          | value-weighted   | 302000000040686 | 302000100040686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000040714 | 301000100040714 |
|                          | value-weighted   | 302000000040714 | 302000100040714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000040748 | 301000100040748 |
|                          | value-weighted   | 302000000040748 | 302000100040748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000040846 | 301000100040846 |
|                          | value-weighted   | 302000000040846 | 302000100040846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000040248 | 301000100040248 |
|                          | value-weighted   | 302000000040248 | 302000100040248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000040206 | 301000100040206 |
|                          | value-weighted   | 302000000040206 | 302000100040206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000040366 | 301000100040366 |
|                          | value-weighted   | 302000000040366 | 302000100040366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000040904 | 301000100040904 |
|                          | value-weighted   | 302000000040904 | 302000100040904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000040964 | 301000100040964 |
|                          | value-weighted   | 302000000040964 | 302000100040964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Energy (01)</b>       |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000140088          | 301000100140088       |
|                                 | value-weighted   | 302000000140088          | 302000100140088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000140110          | 301000100140110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000140110 | 302000100140110 |
| <b>China (220)</b>       | equally-weighted | 301000000140220 | 301000100140220 |
|                          | value-weighted   | 302000000140220 | 302000100140220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000140470 | 301000100140470 |
|                          | value-weighted   | 302000000140470 | 302000100140470 |
| <b>India (484)</b>       | equally-weighted | 301000000140484 | 301000100140484 |
|                          | value-weighted   | 302000000140484 | 302000100140484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000140500 | 301000100140500 |
|                          | value-weighted   | 302000000140500 | 302000100140500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000140518 | 301000100140518 |
|                          | value-weighted   | 302000000140518 | 302000100140518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000140534 | 301000100140534 |
|                          | value-weighted   | 302000000140534 | 302000100140534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000140691 | 301000100140691 |
|                          | value-weighted   | 302000000140691 | 302000100140691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000140594 | 301000100140594 |
|                          | value-weighted   | 302000000140594 | 302000100140594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000140686 | 301000100140686 |
|                          | value-weighted   | 302000000140686 | 302000100140686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000140714 | 301000100140714 |
|                          | value-weighted   | 302000000140714 | 302000100140714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000140748 | 301000100140748 |
|                          | value-weighted   | 302000000140748 | 302000100140748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000140846 | 301000100140846 |
|                          | value-weighted   | 302000000140846 | 302000100140846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000140248 | 301000100140248 |
|                          | value-weighted   | 302000000140248 | 302000100140248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000140206 | 301000100140206 |
|                          | value-weighted   | 302000000140206 | 302000100140206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000140366 | 301000100140366 |
|                          | value-weighted   | 302000000140366 | 302000100140366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000140904 | 301000100140904 |
|                          | value-weighted   | 302000000140904 | 302000100140904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000140964 | 301000100140964 |
|                          | value-weighted   | 302000000140964 | 302000100140964 |

|                                 |                  | <b>Materials (02)</b>    |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000240088          | 301000100240088       |
|                                 | value-weighted   | 302000000240088          | 302000100240088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000240110          | 301000100240110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000240110 | 302000100240110 |
| <b>China (220)</b>       | equally-weighted | 301000000240220 | 301000100240220 |
|                          | value-weighted   | 302000000240220 | 302000100240220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000240470 | 301000100240470 |
|                          | value-weighted   | 302000000240470 | 302000100240470 |
| <b>India (484)</b>       | equally-weighted | 301000000240484 | 301000100240484 |
|                          | value-weighted   | 302000000240484 | 302000100240484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000240500 | 301000100240500 |
|                          | value-weighted   | 302000000240500 | 302000100240500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000240518 | 301000100240518 |
|                          | value-weighted   | 302000000240518 | 302000100240518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000240534 | 301000100240534 |
|                          | value-weighted   | 302000000240534 | 302000100240534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000240691 | 301000100240691 |
|                          | value-weighted   | 302000000240691 | 302000100240691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000240594 | 301000100240594 |
|                          | value-weighted   | 302000000240594 | 302000100240594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000240686 | 301000100240686 |
|                          | value-weighted   | 302000000240686 | 302000100240686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000240714 | 301000100240714 |
|                          | value-weighted   | 302000000240714 | 302000100240714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000240748 | 301000100240748 |
|                          | value-weighted   | 302000000240748 | 302000100240748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000240846 | 301000100240846 |
|                          | value-weighted   | 302000000240846 | 302000100240846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000240248 | 301000100240248 |
|                          | value-weighted   | 302000000240248 | 302000100240248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000240206 | 301000100240206 |
|                          | value-weighted   | 302000000240206 | 302000100240206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000240366 | 301000100240366 |
|                          | value-weighted   | 302000000240366 | 302000100240366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000240904 | 301000100240904 |
|                          | value-weighted   | 302000000240904 | 302000100240904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000240964 | 301000100240964 |
|                          | value-weighted   | 302000000240964 | 302000100240964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Industrials (03)</b>  |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000340088          | 301000100340088       |
|                                 | value-weighted   | 302000000340088          | 302000100340088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000340110          | 301000100340110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000340110 | 302000100340110 |
| <b>China (220)</b>       | equally-weighted | 301000000340220 | 301000100340220 |
|                          | value-weighted   | 302000000340220 | 302000100340220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000340470 | 301000100340470 |
|                          | value-weighted   | 302000000340470 | 302000100340470 |
| <b>India (484)</b>       | equally-weighted | 301000000340484 | 301000100340484 |
|                          | value-weighted   | 302000000340484 | 302000100340484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000340500 | 301000100340500 |
|                          | value-weighted   | 302000000340500 | 302000100340500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000340518 | 301000100340518 |
|                          | value-weighted   | 302000000340518 | 302000100340518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000340534 | 301000100340534 |
|                          | value-weighted   | 302000000340534 | 302000100340534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000340691 | 301000100340691 |
|                          | value-weighted   | 302000000340691 | 302000100340691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000340594 | 301000100340594 |
|                          | value-weighted   | 302000000340594 | 302000100340594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000340686 | 301000100340686 |
|                          | value-weighted   | 302000000340686 | 302000100340686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000340714 | 301000100340714 |
|                          | value-weighted   | 302000000340714 | 302000100340714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000340748 | 301000100340748 |
|                          | value-weighted   | 302000000340748 | 302000100340748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000340846 | 301000100340846 |
|                          | value-weighted   | 302000000340846 | 302000100340846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000340248 | 301000100340248 |
|                          | value-weighted   | 302000000340248 | 302000100340248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000340206 | 301000100340206 |
|                          | value-weighted   | 302000000340206 | 302000100340206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000340366 | 301000100340366 |
|                          | value-weighted   | 302000000340366 | 302000100340366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000340904 | 301000100340904 |
|                          | value-weighted   | 302000000340904 | 302000100340904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000340964 | 301000100340964 |
|                          | value-weighted   | 302000000340964 | 302000100340964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Discretionary (04)</b> |                       |
|---------------------------------|------------------|------------------------------------|-----------------------|
|                                 |                  | without foreign security           | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000440088                    | 301000100440088       |
|                                 | value-weighted   | 302000000440088                    | 302000100440088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000440110                    | 301000100440110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000440110 | 302000100440110 |
| <b>China (220)</b>       | equally-weighted | 301000000440220 | 301000100440220 |
|                          | value-weighted   | 302000000440220 | 302000100440220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000440470 | 301000100440470 |
|                          | value-weighted   | 302000000440470 | 302000100440470 |
| <b>India (484)</b>       | equally-weighted | 301000000440484 | 301000100440484 |
|                          | value-weighted   | 302000000440484 | 302000100440484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000440500 | 301000100440500 |
|                          | value-weighted   | 302000000440500 | 302000100440500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000440518 | 301000100440518 |
|                          | value-weighted   | 302000000440518 | 302000100440518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000440534 | 301000100440534 |
|                          | value-weighted   | 302000000440534 | 302000100440534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000440691 | 301000100440691 |
|                          | value-weighted   | 302000000440691 | 302000100440691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000440594 | 301000100440594 |
|                          | value-weighted   | 302000000440594 | 302000100440594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000440686 | 301000100440686 |
|                          | value-weighted   | 302000000440686 | 302000100440686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000440714 | 301000100440714 |
|                          | value-weighted   | 302000000440714 | 302000100440714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000440748 | 301000100440748 |
|                          | value-weighted   | 302000000440748 | 302000100440748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000440846 | 301000100440846 |
|                          | value-weighted   | 302000000440846 | 302000100440846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000440248 | 301000100440248 |
|                          | value-weighted   | 302000000440248 | 302000100440248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000440206 | 301000100440206 |
|                          | value-weighted   | 302000000440206 | 302000100440206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000440366 | 301000100440366 |
|                          | value-weighted   | 302000000440366 | 302000100440366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000440904 | 301000100440904 |
|                          | value-weighted   | 302000000440904 | 302000100440904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000440964 | 301000100440964 |
|                          | value-weighted   | 302000000440964 | 302000100440964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Staples (05)</b> |                       |
|---------------------------------|------------------|------------------------------|-----------------------|
|                                 |                  | without foreign security     | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000540088              | 301000100540088       |
|                                 | value-weighted   | 302000000540088              | 302000100540088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000540110              | 301000100540110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000540110 | 302000100540110 |
| <b>China (220)</b>       | equally-weighted | 301000000540220 | 301000100540220 |
|                          | value-weighted   | 302000000540220 | 302000100540220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000540470 | 301000100540470 |
|                          | value-weighted   | 302000000540470 | 302000100540470 |
| <b>India (484)</b>       | equally-weighted | 301000000540484 | 301000100540484 |
|                          | value-weighted   | 302000000540484 | 302000100540484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000540500 | 301000100540500 |
|                          | value-weighted   | 302000000540500 | 302000100540500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000540518 | 301000100540518 |
|                          | value-weighted   | 302000000540518 | 302000100540518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000540534 | 301000100540534 |
|                          | value-weighted   | 302000000540534 | 302000100540534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000540691 | 301000100540691 |
|                          | value-weighted   | 302000000540691 | 302000100540691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000540594 | 301000100540594 |
|                          | value-weighted   | 302000000540594 | 302000100540594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000540686 | 301000100540686 |
|                          | value-weighted   | 302000000540686 | 302000100540686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000540714 | 301000100540714 |
|                          | value-weighted   | 302000000540714 | 302000100540714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000540748 | 301000100540748 |
|                          | value-weighted   | 302000000540748 | 302000100540748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000540846 | 301000100540846 |
|                          | value-weighted   | 302000000540846 | 302000100540846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000540248 | 301000100540248 |
|                          | value-weighted   | 302000000540248 | 302000100540248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000540206 | 301000100540206 |
|                          | value-weighted   | 302000000540206 | 302000100540206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000540366 | 301000100540366 |
|                          | value-weighted   | 302000000540366 | 302000100540366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000540904 | 301000100540904 |
|                          | value-weighted   | 302000000540904 | 302000100540904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000540964 | 301000100540964 |
|                          | value-weighted   | 302000000540964 | 302000100540964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Health Care (06)</b>  |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000640088          | 301000100640088       |
|                                 | value-weighted   | 302000000640088          | 302000100640088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000640110          | 301000100640110       |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000640110 | 302000100640110 |
| <b>China (220)</b>       | equally-weighted | 301000000640220 | 301000100640220 |
|                          | value-weighted   | 302000000640220 | 302000100640220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000640470 | 301000100640470 |
|                          | value-weighted   | 302000000640470 | 302000100640470 |
| <b>India (484)</b>       | equally-weighted | 301000000640484 | 301000100640484 |
|                          | value-weighted   | 302000000640484 | 302000100640484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000640500 | 301000100640500 |
|                          | value-weighted   | 302000000640500 | 302000100640500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000640518 | 301000100640518 |
|                          | value-weighted   | 302000000640518 | 302000100640518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000640534 | 301000100640534 |
|                          | value-weighted   | 302000000640534 | 302000100640534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000640691 | 301000100640691 |
|                          | value-weighted   | 302000000640691 | 302000100640691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000640594 | 301000100640594 |
|                          | value-weighted   | 302000000640594 | 302000100640594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000640686 | 301000100640686 |
|                          | value-weighted   | 302000000640686 | 302000100640686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000640714 | 301000100640714 |
|                          | value-weighted   | 302000000640714 | 302000100640714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000640748 | 301000100640748 |
|                          | value-weighted   | 302000000640748 | 302000100640748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000640846 | 301000100640846 |
|                          | value-weighted   | 302000000640846 | 302000100640846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000640248 | 301000100640248 |
|                          | value-weighted   | 302000000640248 | 302000100640248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000640206 | 301000100640206 |
|                          | value-weighted   | 302000000640206 | 302000100640206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000640366 | 301000100640366 |
|                          | value-weighted   | 302000000640366 | 302000100640366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000640904 | 301000100640904 |
|                          | value-weighted   | 302000000640904 | 302000100640904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000640964 | 301000100640964 |
|                          | value-weighted   | 302000000640964 | 302000100640964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Financials (07)</b>   |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000740088          | 301000100740088       |
|                                 | value-weighted   | 302000000740088          | 302000100740088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000740110          | 301000100740110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000740110 | 302000100740110 |
| <b>China (220)</b>       | equally-weighted | 301000000740220 | 301000100740220 |
|                          | value-weighted   | 302000000740220 | 302000100740220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000740470 | 301000100740470 |
|                          | value-weighted   | 302000000740470 | 302000100740470 |
| <b>India (484)</b>       | equally-weighted | 301000000740484 | 301000100740484 |
|                          | value-weighted   | 302000000740484 | 302000100740484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000740500 | 301000100740500 |
|                          | value-weighted   | 302000000740500 | 302000100740500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000740518 | 301000100740518 |
|                          | value-weighted   | 302000000740518 | 302000100740518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000740534 | 301000100740534 |
|                          | value-weighted   | 302000000740534 | 302000100740534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000740691 | 301000100740691 |
|                          | value-weighted   | 302000000740691 | 302000100740691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000740594 | 301000100740594 |
|                          | value-weighted   | 302000000740594 | 302000100740594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000740686 | 301000100740686 |
|                          | value-weighted   | 302000000740686 | 302000100740686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000740714 | 301000100740714 |
|                          | value-weighted   | 302000000740714 | 302000100740714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000740748 | 301000100740748 |
|                          | value-weighted   | 302000000740748 | 302000100740748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000740846 | 301000100740846 |
|                          | value-weighted   | 302000000740846 | 302000100740846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000740248 | 301000100740248 |
|                          | value-weighted   | 302000000740248 | 302000100740248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000740206 | 301000100740206 |
|                          | value-weighted   | 302000000740206 | 302000100740206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000740366 | 301000100740366 |
|                          | value-weighted   | 302000000740366 | 302000100740366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000740904 | 301000100740904 |
|                          | value-weighted   | 302000000740904 | 302000100740904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000740964 | 301000100740964 |
|                          | value-weighted   | 302000000740964 | 302000100740964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Information Technology (08)</b> |                       |
|---------------------------------|------------------|------------------------------------|-----------------------|
|                                 |                  | without foreign security           | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000840088                    | 301000100840088       |
|                                 | value-weighted   | 302000000840088                    | 302000100840088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000840110                    | 301000100840110       |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000840110 | 302000100840110 |
| <b>China (220)</b>       | equally-weighted | 301000000840220 | 301000100840220 |
|                          | value-weighted   | 302000000840220 | 302000100840220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000840470 | 301000100840470 |
|                          | value-weighted   | 302000000840470 | 302000100840470 |
| <b>India (484)</b>       | equally-weighted | 301000000840484 | 301000100840484 |
|                          | value-weighted   | 302000000840484 | 302000100840484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000840500 | 301000100840500 |
|                          | value-weighted   | 302000000840500 | 302000100840500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000840518 | 301000100840518 |
|                          | value-weighted   | 302000000840518 | 302000100840518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000840534 | 301000100840534 |
|                          | value-weighted   | 302000000840534 | 302000100840534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000840691 | 301000100840691 |
|                          | value-weighted   | 302000000840691 | 302000100840691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000840594 | 301000100840594 |
|                          | value-weighted   | 302000000840594 | 302000100840594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000840686 | 301000100840686 |
|                          | value-weighted   | 302000000840686 | 302000100840686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000840714 | 301000100840714 |
|                          | value-weighted   | 302000000840714 | 302000100840714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000840748 | 301000100840748 |
|                          | value-weighted   | 302000000840748 | 302000100840748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000840846 | 301000100840846 |
|                          | value-weighted   | 302000000840846 | 302000100840846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000840248 | 301000100840248 |
|                          | value-weighted   | 302000000840248 | 302000100840248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000840206 | 301000100840206 |
|                          | value-weighted   | 302000000840206 | 302000100840206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000840366 | 301000100840366 |
|                          | value-weighted   | 302000000840366 | 302000100840366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000840904 | 301000100840904 |
|                          | value-weighted   | 302000000840904 | 302000100840904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000840964 | 301000100840964 |
|                          | value-weighted   | 302000000840964 | 302000100840964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Telecommunication Services (09)</b> |                       |
|---------------------------------|------------------|----------------------------------------|-----------------------|
|                                 |                  | without foreign security               | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000000940088                        | 301000100940088       |
|                                 | value-weighted   | 302000000940088                        | 302000100940088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000000940110                        | 301000100940110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000940110 | 302000100940110 |
| <b>China (220)</b>       | equally-weighted | 301000000940220 | 301000100940220 |
|                          | value-weighted   | 302000000940220 | 302000100940220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000000940470 | 301000100940470 |
|                          | value-weighted   | 302000000940470 | 302000100940470 |
| <b>India (484)</b>       | equally-weighted | 301000000940484 | 301000100940484 |
|                          | value-weighted   | 302000000940484 | 302000100940484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000000940500 | 301000100940500 |
|                          | value-weighted   | 302000000940500 | 302000100940500 |
| <b>Israel (518)</b>      | equally-weighted | 301000000940518 | 301000100940518 |
|                          | value-weighted   | 302000000940518 | 302000100940518 |
| <b>Japan (534)</b>       | equally-weighted | 301000000940534 | 301000100940534 |
|                          | value-weighted   | 302000000940534 | 302000100940534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000000940691 | 301000100940691 |
|                          | value-weighted   | 302000000940691 | 302000100940691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000000940594 | 301000100940594 |
|                          | value-weighted   | 302000000940594 | 302000100940594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000000940686 | 301000100940686 |
|                          | value-weighted   | 302000000940686 | 302000100940686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000000940714 | 301000100940714 |
|                          | value-weighted   | 302000000940714 | 302000100940714 |
| <b>Philippines (748)</b> | equally-weighted | 301000000940748 | 301000100940748 |
|                          | value-weighted   | 302000000940748 | 302000100940748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000000940846 | 301000100940846 |
|                          | value-weighted   | 302000000940846 | 302000100940846 |
| <b>South Korea (248)</b> | equally-weighted | 301000000940248 | 301000100940248 |
|                          | value-weighted   | 302000000940248 | 302000100940248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000000940206 | 301000100940206 |
|                          | value-weighted   | 302000000940206 | 302000100940206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000000940366 | 301000100940366 |
|                          | value-weighted   | 302000000940366 | 302000100940366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000000940904 | 301000100940904 |
|                          | value-weighted   | 302000000940904 | 302000100940904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000000940964 | 301000100940964 |
|                          | value-weighted   | 302000000940964 | 302000100940964 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Utilities (10)</b>    |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Australia (088)</b>          | equally-weighted | 301000001040088          | 301000101040088       |
|                                 | value-weighted   | 302000001040088          | 302000101040088       |
| <b>Bangladesh (110)</b>         | equally-weighted | 301000001040110          | 301000101040110       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000001040110 | 302000101040110 |
| <b>China (220)</b>       | equally-weighted | 301000001040220 | 301000101040220 |
|                          | value-weighted   | 302000001040220 | 302000101040220 |
| <b>Hong-Kong (470)</b>   | equally-weighted | 301000001040470 | 301000101040470 |
|                          | value-weighted   | 302000001040470 | 302000101040470 |
| <b>India (484)</b>       | equally-weighted | 301000001040484 | 301000101040484 |
|                          | value-weighted   | 302000001040484 | 302000101040484 |
| <b>Indonesia (500)</b>   | equally-weighted | 301000001040500 | 301000101040500 |
|                          | value-weighted   | 302000001040500 | 302000101040500 |
| <b>Israel (518)</b>      | equally-weighted | 301000001040518 | 301000101040518 |
|                          | value-weighted   | 302000001040518 | 302000101040518 |
| <b>Japan (534)</b>       | equally-weighted | 301000001040534 | 301000101040534 |
|                          | value-weighted   | 302000001040534 | 302000101040534 |
| <b>Kazakhstan (691)</b>  | equally-weighted | 301000001040691 | 301000101040691 |
|                          | value-weighted   | 302000001040691 | 302000101040691 |
| <b>Malaysia (594)</b>    | equally-weighted | 301000001040594 | 301000101040594 |
|                          | value-weighted   | 302000001040594 | 302000101040594 |
| <b>New Zealand (686)</b> | equally-weighted | 301000001040686 | 301000101040686 |
|                          | value-weighted   | 302000001040686 | 302000101040686 |
| <b>Pakistan (714)</b>    | equally-weighted | 301000001040714 | 301000101040714 |
|                          | value-weighted   | 302000001040714 | 302000101040714 |
| <b>Philippines (748)</b> | equally-weighted | 301000001040748 | 301000101040748 |
|                          | value-weighted   | 302000001040748 | 302000101040748 |
| <b>Singapore(846)</b>    | equally-weighted | 301000001040846 | 301000101040846 |
|                          | value-weighted   | 302000001040846 | 302000101040846 |
| <b>South Korea (248)</b> | equally-weighted | 301000001040248 | 301000101040248 |
|                          | value-weighted   | 302000001040248 | 302000101040248 |
| <b>Sri-Lanka (206)</b>   | equally-weighted | 301000001040206 | 301000101040206 |
|                          | value-weighted   | 302000001040206 | 302000101040206 |
| <b>Taiwan (366)</b>      | equally-weighted | 301000001040366 | 301000101040366 |
|                          | value-weighted   | 302000001040366 | 302000101040366 |
| <b>Thailand (904)</b>    | equally-weighted | 301000001040904 | 301000101040904 |
|                          | value-weighted   | 302000001040904 | 302000101040904 |
| <b>Viet Nam (964)</b>    | equally-weighted | 301000001040964 | 301000101040964 |
|                          | value-weighted   | 302000001040964 | 302000101040964 |

## 4.4 List of all country and sector Eurofidai codes (Africa)

|  |  |                     |
|--|--|---------------------|
|  |  | <b>General (00)</b> |
|--|--|---------------------|

| Geographical Area (code) | Indices          | without foreign security | with foreign security |
|--------------------------|------------------|--------------------------|-----------------------|
| <b>Botswana (148)</b>    | equally-weighted | 301000000040148          | 301000100040148       |
|                          | value-weighted   | 302000000040148          | 302000100040148       |
| <b>Ivory Coast (256)</b> | equally-weighted | 301000000040256          | 301000100040256       |
|                          | value-weighted   | 302000000040256          | 302000100040256       |
| <b>Egypt (290)</b>       | equally-weighted | 301000000040290          | 301000100040290       |
|                          | value-weighted   | 302000000040290          | 302000100040290       |
| <b>Ghana (394)</b>       | equally-weighted | 301000000040394          | 301000100040394       |
|                          | value-weighted   | 302000000040394          | 302000100040394       |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000040624          | 301000100040624       |
|                          | value-weighted   | 302000000040624          | 302000100040624       |
| <b>Morocco (608)</b>     | equally-weighted | 301000000040608          | 301000100040608       |
|                          | value-weighted   | 302000000040608          | 302000100040608       |
| <b>South Africa (20)</b> | equally-weighted | 301000000040020          | 301000100040020       |
|                          | value-weighted   | 302000000040020          | 302000100040020       |

| Geographical Area (code) | Indexes          | <b>Energy (01)</b>       |                       |
|--------------------------|------------------|--------------------------|-----------------------|
|                          |                  | without foreign security | with foreign security |
| <b>Botswana (148)</b>    | equally-weighted | 301000000140148          | 301000100140148       |
|                          | value-weighted   | 302000000140148          | 302000100140148       |
| <b>Ivory Coast (256)</b> | equally-weighted | 301000000140256          | 301000100140256       |
|                          | value-weighted   | 302000000140256          | 302000100140256       |
| <b>Egypt (290)</b>       | equally-weighted | 301000000140290          | 301000100140290       |
|                          | value-weighted   | 302000000140290          | 302000100140290       |
| <b>Ghana (394)</b>       | equally-weighted | 301000000140394          | 301000100140394       |
|                          | value-weighted   | 302000000140394          | 302000100140394       |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000140624          | 301000100140624       |
|                          | value-weighted   | 302000000140624          | 302000100140624       |
| <b>Morocco (608)</b>     | equally-weighted | 301000000140608          | 301000100140608       |
|                          | value-weighted   | 302000000140608          | 302000100140608       |
| <b>South Africa (20)</b> | equally-weighted | 301000000140020          | 301000100140020       |
|                          | value-weighted   | 302000000140020          | 302000100140020       |

| Geographical Area (code) | Indexes          | <b>Materials (02)</b>    |                       |
|--------------------------|------------------|--------------------------|-----------------------|
|                          |                  | without foreign security | with foreign security |
| <b>Botswana (148)</b>    | equally-weighted | 301000000240148          | 301000100240148       |
|                          | value-weighted   | 302000000240148          | 302000100240148       |
| <b>Ivory Coast (256)</b> | equally-weighted | 301000000240256          | 301000100240256       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000240256 | 302000100240256 |
| <b>Egypt (290)</b>       | equally-weighted | 301000000240290 | 301000100240290 |
|                          | value-weighted   | 302000000240290 | 302000100240290 |
| <b>Ghana (394)</b>       | equally-weighted | 301000000240394 | 301000100240394 |
|                          | value-weighted   | 302000000240394 | 302000100240394 |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000240624 | 301000100240624 |
|                          | value-weighted   | 302000000240624 | 302000100240624 |
| <b>Morocco (608)</b>     | equally-weighted | 301000000240608 | 301000100240608 |
|                          | value-weighted   | 302000000240608 | 302000100240608 |
| <b>South Africa (20)</b> | equally-weighted | 301000000240020 | 301000100240020 |
|                          | value-weighted   | 302000000240020 | 302000100240020 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Industrials (03)</b>  |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000340148          | 301000100340148       |
|                                 | value-weighted   | 302000000340148          | 302000100340148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000340256          | 301000100340256       |
|                                 | value-weighted   | 302000000340256          | 302000100340256       |
| <b>Egypt (290)</b>              | equally-weighted | 301000000340290          | 301000100340290       |
|                                 | value-weighted   | 302000000340290          | 302000100340290       |
| <b>Ghana (394)</b>              | equally-weighted | 301000000340394          | 301000100340394       |
|                                 | value-weighted   | 302000000340394          | 302000100340394       |
| <b>Mauritius (624)</b>          | equally-weighted | 301000000340624          | 301000100340624       |
|                                 | value-weighted   | 302000000340624          | 302000100340624       |
| <b>Morocco (608)</b>            | equally-weighted | 301000000340608          | 301000100340608       |
|                                 | value-weighted   | 302000000340608          | 302000100340608       |
| <b>South Africa (20)</b>        | equally-weighted | 301000000340020          | 301000100340020       |
|                                 | value-weighted   | 302000000340020          | 302000100340020       |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Discretionary (04)</b> |                       |
|---------------------------------|------------------|------------------------------------|-----------------------|
|                                 |                  | without foreign security           | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000440148                    | 301000100440148       |
|                                 | value-weighted   | 302000000440148                    | 302000100440148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000440256                    | 301000100440256       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000440256 | 302000100440256 |
| <b>Egypt (290)</b>       | equally-weighted | 301000000440290 | 301000100440290 |
|                          | value-weighted   | 302000000440290 | 302000100440290 |
| <b>Ghana (394)</b>       | equally-weighted | 301000000440394 | 301000100440394 |
|                          | value-weighted   | 302000000440394 | 302000100440394 |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000440624 | 301000100440624 |
|                          | value-weighted   | 302000000440624 | 302000100440624 |
| <b>Morocco (608)</b>     | equally-weighted | 301000000440608 | 301000100440608 |
|                          | value-weighted   | 302000000440608 | 302000100440608 |
| <b>South Africa (20)</b> | equally-weighted | 301000000440020 | 301000100440020 |
|                          | value-weighted   | 302000000440020 | 302000100440020 |

| <b>Geographical Area (code)</b> | Indexes          | <b>Consumer Staples (05)</b> |                       |
|---------------------------------|------------------|------------------------------|-----------------------|
|                                 |                  | without foreign security     | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000540148              | 301000100540148       |
|                                 | value-weighted   | 302000000540148              | 302000100540148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000540256              | 301000100540256       |
|                                 | value-weighted   | 302000000540256              | 302000100540256       |
| <b>Egypt (290)</b>              | equally-weighted | 301000000540290              | 301000100540290       |
|                                 | value-weighted   | 302000000540290              | 302000100540290       |
| <b>Ghana (394)</b>              | equally-weighted | 301000000540394              | 301000100540394       |
|                                 | value-weighted   | 302000000540394              | 302000100540394       |
| <b>Mauritius (624)</b>          | equally-weighted | 301000000540624              | 301000100540624       |
|                                 | value-weighted   | 302000000540624              | 302000100540624       |
| <b>Morocco (608)</b>            | equally-weighted | 301000000540608              | 301000100540608       |
|                                 | value-weighted   | 302000000540608              | 302000100540608       |
| <b>South Africa (20)</b>        | equally-weighted | 301000000540020              | 301000100540020       |
|                                 | value-weighted   | 302000000540020              | 302000100540020       |

| <b>Geographical Area (code)</b> | Indexes          | <b>Health Care (06)</b>  |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000640148          | 301000100640148       |
|                                 | value-weighted   | 302000000640148          | 302000100640148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000640256          | 301000100640256       |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
|                          | value-weighted   | 302000000640256 | 302000100640256 |
| <b>Egypt (290)</b>       | equally-weighted | 301000000640290 | 301000100640290 |
|                          | value-weighted   | 302000000640290 | 302000100640290 |
| <b>Ghana (394)</b>       | equally-weighted | 301000000640394 | 301000100640394 |
|                          | value-weighted   | 302000000640394 | 302000100640394 |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000640624 | 301000100640624 |
|                          | value-weighted   | 302000000640624 | 302000100640624 |
| <b>Morocco (608)</b>     | equally-weighted | 301000000640608 | 301000100640608 |
|                          | value-weighted   | 302000000640608 | 302000100640608 |
| <b>South Africa (20)</b> | equally-weighted | 301000000640020 | 301000100640020 |
|                          | value-weighted   | 302000000640020 | 302000100640020 |
|                          | value-weighted   | 301000000640148 | 301000100640148 |

|                                 |                  | <b>Financials (07)</b>   |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000740148          | 301000100740148       |
|                                 | value-weighted   | 302000000740148          | 302000100740148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000740256          | 301000100740256       |
|                                 | value-weighted   | 302000000740256          | 302000100740256       |
| <b>Egypt (290)</b>              | equally-weighted | 301000000740290          | 301000100740290       |
|                                 | value-weighted   | 302000000740290          | 302000100740290       |
| <b>Ghana (394)</b>              | equally-weighted | 301000000740394          | 301000100740394       |
|                                 | value-weighted   | 302000000740394          | 302000100740394       |
| <b>Mauritius (624)</b>          | equally-weighted | 301000000740624          | 301000100740624       |
|                                 | value-weighted   | 302000000740624          | 302000100740624       |
| <b>Morocco (608)</b>            | equally-weighted | 301000000740608          | 301000100740608       |
|                                 | value-weighted   | 302000000740608          | 302000100740608       |
| <b>South Africa (20)</b>        | equally-weighted | 301000000740020          | 301000100740020       |
|                                 | value-weighted   | 302000000740020          | 302000100740020       |

|                                 |                  | <b>Information Technology (08)</b> |                       |
|---------------------------------|------------------|------------------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security           | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000840148                    | 301000100840148       |
|                                 | value-weighted   | 302000000840148                    | 302000100840148       |

|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
| <b>Ivory Coast (256)</b> | equally-weighted | 301000000840256 | 301000100840256 |
|                          | value-weighted   | 302000000840256 | 302000100840256 |
| <b>Egypt (290)</b>       | equally-weighted | 301000000840290 | 301000100840290 |
|                          | value-weighted   | 302000000840290 | 302000100840290 |
| <b>Ghana (394)</b>       | equally-weighted | 301000000840394 | 301000100840394 |
|                          | value-weighted   | 302000000840394 | 302000100840394 |
| <b>Mauritius (624)</b>   | equally-weighted | 301000000840624 | 301000100840624 |
|                          | value-weighted   | 302000000840624 | 302000100840624 |
| <b>Morocco (608)</b>     | equally-weighted | 301000000840608 | 301000100840608 |
|                          | value-weighted   | 302000000840608 | 302000100840608 |
| <b>South Africa (20)</b> | equally-weighted | 301000000840020 | 301000100840020 |
|                          | value-weighted   | 302000000840020 | 302000100840020 |

|                                 |                  | <b>Telecommunication Services (09)</b> |                       |
|---------------------------------|------------------|----------------------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security               | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000000940148                        | 301000100940148       |
|                                 | value-weighted   | 302000000940148                        | 302000100940148       |
| <b>Ivory Coast (256)</b>        | equally-weighted | 301000000940256                        | 301000100940256       |
|                                 | value-weighted   | 302000000940256                        | 302000100940256       |
| <b>Egypt (290)</b>              | equally-weighted | 301000000940290                        | 301000100940290       |
|                                 | value-weighted   | 302000000940290                        | 302000100940290       |
| <b>Ghana (394)</b>              | equally-weighted | 301000000940394                        | 301000100940394       |
|                                 | value-weighted   | 302000000940394                        | 302000100940394       |
| <b>Mauritius (624)</b>          | equally-weighted | 301000000940624                        | 301000100940624       |
|                                 | value-weighted   | 302000000940624                        | 302000100940624       |
| <b>Morocco (608)</b>            | equally-weighted | 301000000940608                        | 301000100940608       |
|                                 | value-weighted   | 302000000940608                        | 302000100940608       |
| <b>South Africa (20)</b>        | equally-weighted | 301000000940020                        | 301000100940020       |
|                                 | value-weighted   | 302000000940020                        | 302000100940020       |

|                                 |                  | <b>Utilities (10)</b>    |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes          | without foreign security | with foreign security |
| <b>Botswana (148)</b>           | equally-weighted | 301000001040148          | 301000101040148       |
|                                 | value-weighted   | 302000001040148          | 302000101040148       |



|                          |                  |                 |                 |
|--------------------------|------------------|-----------------|-----------------|
| <b>Ivory Coast (256)</b> | equally-weighted | 301000001040256 | 301000101040256 |
|                          | value-weighted   | 302000001040256 | 302000101040256 |
| <b>Egypt (290)</b>       | equally-weighted | 301000001040290 | 301000101040290 |
|                          | value-weighted   | 302000001040290 | 302000101040290 |
| <b>Ghana (394)</b>       | equally-weighted | 301000001040394 | 301000101040394 |
|                          | value-weighted   | 302000001040394 | 302000101040394 |
| <b>Mauritius (624)</b>   | equally-weighted | 301000001040624 | 301000101040624 |
|                          | value-weighted   | 302000001040624 | 302000101040624 |
| <b>Morocco (608)</b>     | equally-weighted | 301000001040608 | 301000101040608 |
|                          | value-weighted   | 302000001040608 | 302000101040608 |
| <b>South Africa (20)</b> | equally-weighted | 301000001040020 | 301000101040020 |
|                          | value-weighted   | 302000001040020 | 302000101040020 |

## 4.5 List of all country and sector Eurofidai codes (Latin America)

| <b>Geographical Area (code)</b>  | <b>Indices</b>   | <b>General (00)</b>      |                       |
|----------------------------------|------------------|--------------------------|-----------------------|
|                                  |                  | without foreign security | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000000040082          | 301000100040082       |
|                                  | value-weighted   | 302000000040082          | 302000100040082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000000040150          | 301000100040150       |
|                                  | value-weighted   | 302000000040150          | 302000100040150       |
| <b>Chile (212)</b>               | equally-weighted | 301000000040212          | 301000100040212       |
|                                  | value-weighted   | 302000000040212          | 302000100040212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000000040230          | 301000100040230       |
|                                  | value-weighted   | 302000000040230          | 302000100040230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000040532          | 301000100040532       |
|                                  | value-weighted   | 302000000040532          | 302000100040532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000000040628          | 301000100040628       |
|                                  | value-weighted   | 302000000040628          | 302000100040628       |
| <b>Peru (744)</b>                | equally-weighted | 301000000040744          | 301000100040744       |
|                                  | value-weighted   | 302000000040744          | 302000100040744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000040922          | 301000100040922       |
|                                  | value-weighted   | 302000000040922          | 302000100040922       |

| <b>Geographical Area (code)</b> | <b>Indexes</b>   | <b>Energy (01)</b>       |                       |
|---------------------------------|------------------|--------------------------|-----------------------|
|                                 |                  | without foreign security | with foreign security |
| <b>Argentina (82)</b>           | equally-weighted | 301000000140082          | 301000100140082       |

|                                  |                  |                 |                 |
|----------------------------------|------------------|-----------------|-----------------|
|                                  | value-weighted   | 302000000140082 | 302000100140082 |
| <b>Brazil (150)</b>              | equally-weighted | 301000000140150 | 301000100140150 |
|                                  | value-weighted   | 302000000140150 | 302000100140150 |
| <b>Chile (212)</b>               | equally-weighted | 301000000140212 | 301000100140212 |
|                                  | value-weighted   | 302000000140212 | 302000100140212 |
| <b>Colombia (230)</b>            | equally-weighted | 301000000140230 | 301000100140230 |
|                                  | value-weighted   | 302000000140230 | 302000100140230 |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000140532 | 301000100140532 |
|                                  | value-weighted   | 302000000140532 | 302000100140532 |
| <b>Mexico(628)</b>               | equally-weighted | 301000000140628 | 301000100140628 |
|                                  | value-weighted   | 302000000140628 | 302000100140628 |
| <b>Peru (744)</b>                | equally-weighted | 301000000140744 | 301000100140744 |
|                                  | value-weighted   | 302000000140744 | 302000100140744 |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000140922 | 301000100140922 |
|                                  | value-weighted   | 302000000140922 | 302000100140922 |

|                                  |                  | <b>Materials (02)</b>    |                       |
|----------------------------------|------------------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b>  | Indexes          | without foreign security | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000000240082          | 301000100240082       |
|                                  | value-weighted   | 302000000240082          | 302000100240082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000000240150          | 301000100240150       |
|                                  | value-weighted   | 302000000240150          | 302000100240150       |
| <b>Chile (212)</b>               | equally-weighted | 301000000240212          | 301000100240212       |
|                                  | value-weighted   | 302000000240212          | 302000100240212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000000240230          | 301000100240230       |
|                                  | value-weighted   | 302000000240230          | 302000100240230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000240532          | 301000100240532       |
|                                  | value-weighted   | 302000000240532          | 302000100240532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000000240628          | 301000100240628       |
|                                  | value-weighted   | 302000000240628          | 302000100240628       |
| <b>Peru (744)</b>                | equally-weighted | 301000000240744          | 301000100240744       |
|                                  | value-weighted   | 302000000240744          | 302000100240744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000240922          | 301000100240922       |
|                                  | value-weighted   | 302000000240922          | 302000100240922       |

|                                 |         | <b>Industrials (03)</b>  |                       |
|---------------------------------|---------|--------------------------|-----------------------|
| <b>Geographical Area (code)</b> | Indexes | without foreign security | with foreign security |

|                                  |                  |                 |                 |
|----------------------------------|------------------|-----------------|-----------------|
| <b>Argentina (82)</b>            | equally-weighted | 301000000340082 | 301000100340082 |
|                                  | value-weighted   | 302000000340082 | 302000100340082 |
| <b>Brazil (150)</b>              | equally-weighted | 301000000340150 | 301000100340150 |
|                                  | value-weighted   | 302000000340150 | 302000100340150 |
| <b>Chile (212)</b>               | equally-weighted | 301000000340212 | 301000100340212 |
|                                  | value-weighted   | 302000000340212 | 302000100340212 |
| <b>Colombia (230)</b>            | equally-weighted | 301000000340230 | 301000100340230 |
|                                  | value-weighted   | 302000000340230 | 302000100340230 |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000340532 | 301000100340532 |
|                                  | value-weighted   | 302000000340532 | 302000100340532 |
| <b>Mexico(628)</b>               | equally-weighted | 301000000340628 | 301000100340628 |
|                                  | value-weighted   | 302000000340628 | 302000100340628 |
| <b>Peru (744)</b>                | equally-weighted | 301000000340744 | 301000100340744 |
|                                  | value-weighted   | 302000000340744 | 302000100340744 |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000340922 | 301000100340922 |
|                                  | value-weighted   | 302000000340922 | 302000100340922 |

| <b>Geographical Area (code)</b>  | Indexes          | <b>Consumer Discretionary (04)</b> |                       |
|----------------------------------|------------------|------------------------------------|-----------------------|
|                                  |                  | without foreign security           | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000000440082                    | 301000100440082       |
|                                  | value-weighted   | 302000000440082                    | 302000100440082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000000440150                    | 301000100440150       |
|                                  | value-weighted   | 302000000440150                    | 302000100440150       |
| <b>Chile (212)</b>               | equally-weighted | 301000000440212                    | 301000100440212       |
|                                  | value-weighted   | 302000000440212                    | 302000100440212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000000440230                    | 301000100440230       |
|                                  | value-weighted   | 302000000440230                    | 302000100440230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000440532                    | 301000100440532       |
|                                  | value-weighted   | 302000000440532                    | 302000100440532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000000440628                    | 301000100440628       |
|                                  | value-weighted   | 302000000440628                    | 302000100440628       |
| <b>Peru (744)</b>                | equally-weighted | 301000000440744                    | 301000100440744       |
|                                  | value-weighted   | 302000000440744                    | 302000100440744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000440922                    | 301000100440922       |
|                                  | value-weighted   | 302000000440922                    | 302000100440922       |

| <b>Geographical Area (code)</b> | Indexes | <b>Consumer Staples (05)</b> |                       |
|---------------------------------|---------|------------------------------|-----------------------|
|                                 |         | without foreign security     | with foreign security |

|                                  |                  |                 |                 |
|----------------------------------|------------------|-----------------|-----------------|
| <b>Argentina (82)</b>            | equally-weighted | 301000000540082 | 301000100540082 |
|                                  | value-weighted   | 302000000540082 | 302000100540082 |
| <b>Brazil (150)</b>              | equally-weighted | 301000000540150 | 301000100540150 |
|                                  | value-weighted   | 302000000540150 | 302000100540150 |
| <b>Chile (212)</b>               | equally-weighted | 301000000540212 | 301000100540212 |
|                                  | value-weighted   | 302000000540212 | 302000100540212 |
| <b>Colombia (230)</b>            | equally-weighted | 301000000540230 | 301000100540230 |
|                                  | value-weighted   | 302000000540230 | 302000100540230 |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000540532 | 301000100540532 |
|                                  | value-weighted   | 302000000540532 | 302000100540532 |
| <b>Mexico(628)</b>               | equally-weighted | 301000000540628 | 301000100540628 |
|                                  | value-weighted   | 302000000540628 | 302000100540628 |
| <b>Peru (744)</b>                | equally-weighted | 301000000540744 | 301000100540744 |
|                                  | value-weighted   | 302000000540744 | 302000100540744 |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000540922 | 301000100540922 |
|                                  | value-weighted   | 302000000540922 | 302000100540922 |

| <b>Geographical Area (code)</b>  | Indexes          | <b>Health Care (06)</b>  |                       |
|----------------------------------|------------------|--------------------------|-----------------------|
|                                  |                  | without foreign security | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000000640082          | 301000100640082       |
|                                  | value-weighted   | 302000000640082          | 302000100640082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000000640150          | 301000100640150       |
|                                  | value-weighted   | 302000000640150          | 302000100640150       |
| <b>Chile (212)</b>               | equally-weighted | 301000000640212          | 301000100640212       |
|                                  | value-weighted   | 302000000640212          | 302000100640212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000000640230          | 301000100640230       |
|                                  | value-weighted   | 302000000640230          | 302000100640230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000640532          | 301000100640532       |
|                                  | value-weighted   | 302000000640532          | 302000100640532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000000640628          | 301000100640628       |
|                                  | value-weighted   | 302000000640628          | 302000100640628       |
| <b>Peru (744)</b>                | equally-weighted | 301000000640744          | 301000100640744       |
|                                  | value-weighted   | 302000000640744          | 302000100640744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000640922          | 301000100640922       |
|                                  | value-weighted   | 302000000640922          | 302000100640922       |

| <b>Geographical Area (code)</b> | Indexes | <b>Financials (07)</b>   |                       |
|---------------------------------|---------|--------------------------|-----------------------|
|                                 |         | without foreign security | with foreign security |

|                                  |                  |                 |                 |
|----------------------------------|------------------|-----------------|-----------------|
| <b>Argentina (82)</b>            | equally-weighted | 301000000740082 | 301000100740082 |
|                                  | value-weighted   | 302000000740082 | 302000100740082 |
| <b>Brazil (150)</b>              | equally-weighted | 301000000740150 | 301000100740150 |
|                                  | value-weighted   | 302000000740150 | 302000100740150 |
| <b>Chile (212)</b>               | equally-weighted | 301000000740212 | 301000100740212 |
|                                  | value-weighted   | 302000000740212 | 302000100740212 |
| <b>Colombia (230)</b>            | equally-weighted | 301000000740230 | 301000100740230 |
|                                  | value-weighted   | 302000000740230 | 302000100740230 |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000740532 | 301000100740532 |
|                                  | value-weighted   | 302000000740532 | 302000100740532 |
| <b>Mexico(628)</b>               | equally-weighted | 301000000740628 | 301000100740628 |
|                                  | value-weighted   | 302000000740628 | 302000100740628 |
| <b>Peru (744)</b>                | equally-weighted | 301000000740744 | 301000100740744 |
|                                  | value-weighted   | 302000000740744 | 302000100740744 |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000740922 | 301000100740922 |
|                                  | value-weighted   | 302000000740922 | 302000100740922 |

| <b>Geographical Area (code)</b>  | Indexes          | <b>Information Technology (08)</b> |                       |
|----------------------------------|------------------|------------------------------------|-----------------------|
|                                  |                  | without foreign security           | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000000840082                    | 301000100840082       |
|                                  | value-weighted   | 302000000840082                    | 302000100840082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000000840150                    | 301000100840150       |
|                                  | value-weighted   | 302000000840150                    | 302000100840150       |
| <b>Chile (212)</b>               | equally-weighted | 301000000840212                    | 301000100840212       |
|                                  | value-weighted   | 302000000840212                    | 302000100840212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000000840230                    | 301000100840230       |
|                                  | value-weighted   | 302000000840230                    | 302000100840230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000840532                    | 301000100840532       |
|                                  | value-weighted   | 302000000840532                    | 302000100840532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000000840628                    | 301000100840628       |
|                                  | value-weighted   | 302000000840628                    | 302000100840628       |
| <b>Peru (744)</b>                | equally-weighted | 301000000840744                    | 301000100840744       |
|                                  | value-weighted   | 302000000840744                    | 302000100840744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000840922                    | 301000100840922       |
|                                  | value-weighted   | 302000000840922                    | 302000100840922       |

| <b>Geographical Area (code)</b> | Indexes | <b>Telecommunication Services (09)</b> |                       |
|---------------------------------|---------|----------------------------------------|-----------------------|
|                                 |         | without foreign security               | with foreign security |

|                                  |                  |                 |                 |
|----------------------------------|------------------|-----------------|-----------------|
| <b>Argentina (82)</b>            | equally-weighted | 301000000940082 | 301000100940082 |
|                                  | value-weighted   | 302000000940082 | 302000100940082 |
| <b>Brazil (150)</b>              | equally-weighted | 301000000940150 | 301000100940150 |
|                                  | value-weighted   | 302000000940150 | 302000100940150 |
| <b>Chile (212)</b>               | equally-weighted | 301000000940212 | 301000100940212 |
|                                  | value-weighted   | 302000000940212 | 302000100940212 |
| <b>Colombia (230)</b>            | equally-weighted | 301000000940230 | 301000100940230 |
|                                  | value-weighted   | 302000000940230 | 302000100940230 |
| <b>Jamaica(532)</b>              | equally-weighted | 301000000940532 | 301000100940532 |
|                                  | value-weighted   | 302000000940532 | 302000100940532 |
| <b>Mexico(628)</b>               | equally-weighted | 301000000940628 | 301000100940628 |
|                                  | value-weighted   | 302000000940628 | 302000100940628 |
| <b>Peru (744)</b>                | equally-weighted | 301000000940744 | 301000100940744 |
|                                  | value-weighted   | 302000000940744 | 302000100940744 |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000000940922 | 301000100940922 |
|                                  | value-weighted   | 302000000940922 | 302000100940922 |

| <b>Geographical Area (code)</b>  | Indexes          | <b>Utilities (10)</b>    |                       |
|----------------------------------|------------------|--------------------------|-----------------------|
|                                  |                  | without foreign security | with foreign security |
| <b>Argentina (82)</b>            | equally-weighted | 301000001040082          | 301000101040082       |
|                                  | value-weighted   | 302000001040082          | 302000101040082       |
| <b>Brazil (150)</b>              | equally-weighted | 301000001040150          | 301000101040150       |
|                                  | value-weighted   | 302000001040150          | 302000101040150       |
| <b>Chile (212)</b>               | equally-weighted | 301000001040212          | 301000101040212       |
|                                  | value-weighted   | 302000001040212          | 302000101040212       |
| <b>Colombia (230)</b>            | equally-weighted | 301000001040230          | 301000101040230       |
|                                  | value-weighted   | 302000001040230          | 302000101040230       |
| <b>Jamaica(532)</b>              | equally-weighted | 301000001040532          | 301000101040532       |
|                                  | value-weighted   | 302000001040532          | 302000101040532       |
| <b>Mexico(628)</b>               | equally-weighted | 301000001040628          | 301000101040628       |
|                                  | value-weighted   | 302000001040628          | 302000101040628       |
| <b>Peru (744)</b>                | equally-weighted | 301000001040744          | 301000101040744       |
|                                  | value-weighted   | 302000001040744          | 302000101040744       |
| <b>Trinidad and Tobago (922)</b> | equally-weighted | 301000001040922          | 301000101040922       |
|                                  | value-weighted   | 302000001040922          | 302000101040922       |