



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

WORLD DAILY DATABASE
MUTUAL FUNDS

User guide

Version: May 2024



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

Read Me – December 2023 Update

Database update

The World mutual funds daily database (over-the-counter and organized markets) has been updated through **December 2023** (for prices, net asset values and all information relative to the funds).

Over-the-counter mutual fund database

- The database contains **502 843 mutual funds**. The total number of observations for net asset value is **541 921 614** covering **95 countries** and **93 currencies**.

Organized market mutual fund database

- The database contains **136 478 mutual funds**. The total number of observations for the closing price is **120 871 798** covering **89 countries**.

Points of attention

- Details on mutual fund **investment types** have been added to the present guide (Table 10).

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A. Introduction

The EUROFIDAI World mutual funds daily database is designed for research. It consists of **a large sample of funds with a variety of investment style and country of domicile**. The database includes daily price time series and characteristics of the funds.

Two types of funds, two types of data

Funds are either traded **over-the-counter** (OTC) or on **exchanges**. Each trading line is identified by a **unique EUROFIDAI code**. The database has 2 compartments:

- Funds traded over-the-counter: prices are measured by net asset values, redemption prices and subscription prices.
- Funds listed on organized markets: prices are reported by the opening, closing, lowest and highest prices.

The full list of funds included in the EUROFIDAI World mutual funds database is provided in a csv file available on the EUROFIDAI website (“Data overview” under the “Presentation” tab, or “Code list” under the “Code search”, “Data extraction” and “Further information” tab).

B. Over-the-counter

1. Overall Description

The EUROFIDAI mutual fund database includes 502843 mutual funds traded over-the-counter.

- Total number of observations for the net asset value: 541 921 614
- Trading lines: 534 689.¹ Each trading line is identified by a **unique EUROFIDAI code**.
- Country of domicile of the issuer: 95 countries,
- Currencies: the net asset value of a large majority of funds are expressed in euro. Yet, some funds are denominated in U.S. dollars, pound sterling or 91 other currencies.

¹ A single mutual fund may be traded in various currencies thus generating one trading line by currency.

1.1. Issuer domicile country of mutual funds traded over-the-counter

Table 1 : Statistics on issuer domicile country of mutual funds traded over-the-counter				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Aland Islands	1	1	2020-06-30	2020-06-30
Andorra	101	15130	2008-07-23	2023-12-29
Anguilla	3	6	2004-06-30	2010-12-31
Antigua and Barbuda	1	4	2005-12-31	2007-03-31
Argentina	8	5506	2019-05-31	2023-12-29
Australia	1206	737576	1994-01-04	2023-12-31
Austria	7218	12032915	1993-04-05	2023-12-29
Bahamas	356	16841	1998-09-30	2023-12-31
Bahrain	6	3803	2010-11-09	2021-09-15
Bangladesh	4	188	2011-09-04	2022-03-03
Belgium	7547	5550077	1991-04-15	2023-12-31
Belize	19	16339	2011-03-23	2023-12-31
Bermuda	2350	205691	1996-03-07	2023-12-31
Bolivia	9	3409	2020-03-10	2023-12-29
Brazil	18	18	2009-02-26	2011-11-14
Bulgaria	17	4456	2008-01-14	2023-06-30
Canada	420	94715	1986-01-17	2023-12-29
Cape Verde	1	2090	2011-02-22	2023-12-29
Cayman Islands	15990	1017830	1990-03-05	2023-12-31
Chile	1	1	2021-01-15	2021-01-15
China	22515	18839647	2004-08-27	2023-12-31
Cook Islands	27	3039	2007-07-02	2022-05-31
Croatia	2	76	2003-09-18	2009-10-27
Curacao	102	25259	1985-09-01	2023-12-31
Cyprus	19	13451	1999-01-04	2018-01-26
Czech Republic	28	14546	1994-12-08	2016-02-01
Denmark	2087	1917483	1989-12-13	2023-12-31
Estonia	92	74337	1996-05-09	2023-12-31
European Union	2	812	2009-02-20	2011-10-31
Finland	2534	3992579	2002-03-11	2023-12-31
France	39519	37450098	1980-01-21	2023-12-31
Gambia	1	315	2001-09-14	2003-12-24
Germany	5889	9367735	1990-08-20	2023-12-31

Table 1 : Statistics on issuer domicile country of mutual funds traded over-the-counter				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Gibraltar	37	1019	2002-12-31	2019-12-31
Greece	14	8241	1999-01-04	2018-01-26
Guatemala	10	7409	1999-01-01	2023-12-29
Guernsey	4765	971782	1993-03-30	2023-12-31
Hong Kong	860	270499	1993-11-01	2023-12-31
Hungary	167	6498	1995-11-16	2020-11-20
India	3106	4220708	1993-11-03	2023-12-29
Indonesia	148	46050	2004-04-20	2023-12-29
Ireland	50767	54546602	1982-01-29	2023-12-31
Isle of Man	836	585741	2000-09-30	2023-12-29
Israel	17	1386	2004-01-07	2023-12-31
Italy	9661	12160344	1993-02-25	2023-12-29
Ivory Coast	5	5	2020-03-06	2021-02-17
Japan	9338	19787496	2001-09-14	2023-12-29
Jersey	1909	823445	1985-02-28	2023-12-31
Kiribati	1	1	2009-11-10	2009-11-10
Kuwait	2	6	2010-02-28	2010-06-30
Latvia	55	83686	2007-01-01	2023-12-29
Liechtenstein	3498	2009260	1987-04-03	2023-12-31
Lithuania	42	26100	2007-01-01	2023-12-29
Luxembourg	180743	215043420	1980-01-08	2023-12-31
Malaysia	805	1288210	1995-01-03	2023-12-29
Malta	1276	490542	2000-12-05	2023-12-31
Mauritius	169	48745	1996-01-22	2023-12-31
Mexico	119	4728	2004-10-15	2023-12-29
Monaco	70	52861	1995-07-07	2023-12-29
Morocco	508	471694	1996-03-29	2023-12-29
Netherlands	1755	1442513	1986-01-03	2023-12-31
Netherlands Antilles	7	6580	1985-09-01	2011-12-31
New Zealand	74	44336	2003-09-01	2023-12-29
Norway	1769	1976764	1997-04-09	2023-12-31
Oman	2	1684	2010-11-10	2019-01-30
Pakistan	32	14004	1994-11-14	2006-06-05
Panama	45	6216	1985-09-01	2023-12-31
Philippines	3	4357	1996-02-15	2021-12-31
Poland	228	97389	1996-11-26	2023-12-29
Portugal	16	3955	1999-01-04	2019-12-27
Puerto Rico	2	170	2023-08-31	2023-12-29

Table 1 : Statistics on issuer domicile country of mutual funds traded over-the-counter				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Qatar	1	18	2001-07-05	2001-11-22
Romania	12	905	2004-09-21	2010-05-28
Russian Federation	226	99808	2014-03-24	2019-12-30
Saint Kitts and Nevis	1	1	2008-08-29	2008-08-29
Saint Lucia	3	3	2020-03-30	2020-03-30
Saint Vincent and the Grenadines	97	3110	2004-08-10	2023-12-31
Seychelles	3	65	2012-05-31	2016-02-29
Singapore	625	356950	1989-03-03	2023-12-29
Slovakia	13	1899	1995-07-03	2017-12-04
Slovenia	14	13111	2004-07-14	2021-12-10
South Africa	348	8494	2006-03-09	2018-06-06
South Korea	27208	32477683	1992-09-18	2023-01-20
Spain	12085	21323471	1999-01-01	2023-12-31
Sweden	2730	3176830	1998-05-18	2023-12-31
Switzerland	9174	14265824	1980-01-01	2023-12-31
Taiwan, Province of China	5480	6454153	1992-10-05	2023-12-29
Thailand	78	69324	1989-03-06	2023-12-28
Tunisia	126	156703	1995-01-02	2020-09-23
Turkey	4	2198	2007-09-27	2023-12-29
United Arab Emirates	8	6931	2010-11-18	2023-12-31
United Kingdom	34970	45009932	1980-01-01	2023-12-31
United States	54348	19533650	1985-09-01	2023-12-31
Viet Nam	1	469	2015-05-20	2017-04-04
Virgin Islands, British	3558	362069	1990-01-05	2023-12-31

1.2. Currency denomination of mutual funds traded over-the-counter

Table 2: Statistics on mutual funds currencies listed on Over-The-Counter				
Denomination	Number of observations	EUROFIDAI Currency Code	Period of availability	
Australian Dollar	3281381	88	1990-12-27	2023-12-31
Baht	69453	904	1989-03-06	2023-12-28
Belgian Franc (old)	2743	120	1996-12-31	1998-12-31
Bermudian Dollar	1213	130	1998-01-06	2023-12-29

Table 2: Statistics on mutual funds currencies listed on Over-The-Counter				
Denomination	Number of observations	EUROFIDAI Currency Code	Period of availability	
Boliviano	3409	143	2020-03-10	2023-12-29
Brazilian Real	20707	155	2009-02-26	2023-12-29
Burundi Franc	1	162	2023-06-16	2023-06-16
Canadian Dollar	928698	184	1986-01-17	2023-12-31
Cayman Islands Dollar	521	202	2000-05-31	2007-08-31
CFA Franc BCEAO	5	386	2020-03-06	2021-02-17
Chilean Peso	1191	212	2011-07-07	2021-01-15
Colombian Peso	1442	230	2015-06-02	2021-03-30
Cuban Peso	396	260	2011-06-10	2022-11-24
Cyprus Pound (old)	1	224	2020-10-14	2020-10-14
Czech Koruna	903688	898	1994-12-08	2023-12-31
Danish Krone	2135564	272	1989-10-20	2023-12-31
Deutsche Mark (old)	26112	47	1988-11-16	1998-12-31
Dong	469	964	2015-05-20	2017-04-04
ECU (old)	8786	932	1989-12-27	2023-12-31
Egyptian Pound	10	290	2017-08-21	2017-11-20
El Salvador Colon	1223	824	2000-09-19	2006-03-06
Ethiopian Birr	671	340	2017-06-09	2020-05-28
Euro	235988943	814	1983-12-30	2023-12-31
Forint	277656	474	1995-11-16	2023-12-31
French Franc (old)	1123932	369	1980-01-21	1998-12-31
Gold	12	993	2011-05-27	2020-10-14
Guinea Franc	1	425	2021-04-21	2021-04-21
Hong Kong Dollar	1828249	470	1991-06-27	2023-12-31
Iceland Krona	3692	514	2001-09-26	2012-06-11
Indian Rupee	4220267	356	1993-11-03	2023-12-29
Italian Lira (old)	5394	525	1991-07-03	1998-12-31
Kroon	6323	933	1996-05-09	2010-12-29
Kuna	77	977	2003-09-18	2009-10-27
Kuwaiti Dinar	44	550	2010-02-28	2010-07-29
Latvian Lats (old)	1258	941	2010-11-09	2013-12-28

Table 2: Statistics on mutual funds currencies listed on Over-The-Counter				
Denomination	Number of observations	EUROFIDAI Currency Code	Period of availability	
Leu (old)	150	796	2004-09-21	2005-06-17
Lev	9753	161	2008-01-14	2023-12-29
Lev (old)	27	160	2020-10-13	2021-05-14
Lithuanian Litas	8585	939	2010-11-18	2014-11-28
Luxembourg Franc (old)	621	576	1990-01-24	1999-04-14
Malaysian Ringgit	1281269	594	1995-01-03	2023-12-29
Markka (old)	1	354	2020-10-14	2020-10-14
Mexican Peso	71783	484	2002-04-30	2023-12-29
Moroccan Dirham	473347	608	1996-03-29	2023-12-29
Mvdol	916	815	2020-01-30	2023-12-29
Nakfa	2	341	2020-10-13	2020-10-14
Namibia Dollar	1280	22	2010-04-07	2022-11-29
Netherlands Guilder (old)	4684	730	1993-01-04	2023-08-02
Netherl.Antillian Guilder	53	70	2000-05-31	2007-07-31
New Israeli Sheqel	34421	519	2004-01-07	2023-12-31
New Taiwan Dollar	3907358	366	1992-10-05	2023-12-29
New Zealand Dollar	327697	686	1998-06-16	2023-12-29
North Korean Won	1	246	2012-03-30	2012-03-30
Norwegian Krone	3635660	662	1997-04-09	2023-12-31
Nuevo sol	12	746	2012-01-06	2012-01-09
Offshore Renminbi Yuan	604717	221	2011-12-30	2023-12-31
Pakistan Rupee	14004	714	1994-11-14	2006-06-05
Palladium	1	994	2021-04-13	2021-04-13
Philippine Peso	4357	748	1996-02-15	2021-12-31
Pound Sterling	72640060	402	1980-01-01	2023-12-31
Qatari Rial	677	769	2011-04-21	2017-12-29
Rand	620271	20	1997-05-21	2023-12-29
Renminbi Yuan	20141681	220	2004-08-27	2023-12-31
Rial Omani	1684	618	2010-11-10	2019-01-30
Romanian Leu	42388	797	2004-10-11	2023-12-31
Rupiah	40285	500	1993-12-17	2022-12-07

Table 2: Statistics on mutual funds currencies listed on Over-The-Counter				
Denomination	Number of observations	EUROFIDAI Currency Code	Period of availability	
Russian Ruble	107037	860	2009-10-06	2023-12-29
Schilling (old)	486	92	1998-03-06	1998-12-30
Serbian Dinar	2	893	2020-10-13	2020-10-14
Singapore Dollar	4252258	846	1989-03-03	2023-12-31
Slovak Koruna (inactive as of 01.01.09)	5288	899	1995-07-03	2008-12-12
Solomon Isl. Dollar	888	808	2007-07-16	2010-12-31
Spanish Peseta (old)	1481	310	1995-10-03	1998-12-31
Slovak Koruna	10	408	2023-12-14	2023-12-29
Swedish Krona	6494666	864	1986-01-14	2023-12-31
Swiss Franc	25726904	1	1980-01-03	2023-12-31
Taka	587	110	2011-09-04	2022-03-03
Tala	1748	812	2012-04-30	2022-01-03
Tenge	702	945	2021-01-05	2023-12-29
Thai Baht offshore	584	914	2009-01-09	2012-02-16
Tolar (old)	726	975	2004-07-14	2006-10-27
Tunisian Dinar	175810	924	1995-01-02	2020-09-23
Turkish Lira	31856	921	1994-12-12	2023-12-29
Turkish Lira (old)	190	928	2002-08-07	2020-10-14
UAE Dirham	37431	105	2012-04-20	2023-12-31
Unidad de Fomento	37	213	2020-11-19	2021-06-24
US Dollar	103129713	333	1982-01-29	2023-12-31
Vatu	1	682	2020-11-03	2020-11-03
Won	32481703	248	1992-09-18	2023-12-31
Yen	25658813	534	1980-01-01	2023-12-31
Zambian kwacha	2	967	2020-10-13	2020-10-14
Zloty	978865	753	1997-06-16	2023-12-31
Zloty (old)	146	752	1996-11-26	1997-08-07

2. Database Content

2.1. EUROFIDAI code

Each trading line is identified by a unique EUROFIDAI code. The EUROFIDAI code is a 15-digit code with the following structure for mutual funds traded OTC

- first three numbers: type of instrument (200 for funds)
- middle seven digits: unique identifier
- last five digits: code of the net asset value's currency for funds quoted OTC.

Example:

The EUROFIDAI code of the fund *BNPP Sm Eur ISR Cl - Parts -Classic C*-invested in equities for specific sectors and countries is **200019130530814**:

- **200** for a fund,
- 0191305 for the fund's unique identifier,
- **30814** for the currency (i.e. Euro).

Notes:

1. Funds whose prices exhibit a change of currency denomination are assigned the currency code corresponding to the last currency denomination. For example, a fund which used to be quoted in French franc and now quotes in euro is assigned a currency code of 30814 (the EUROFIDAI code of the euro currency).
2. For the net asset value of fund (NAV), we specify the currency denomination for every quote.

Tables 3 and **4** provide the list of variables available in the EUROFIDAI OTC mutual funds database respectively obtained from "codes search" and "data extraction".

2.2. Variables in the EUROFIDAI OTC mutual funds database (Code Search)

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)	
Variable	Description
DATE FIRST AVAILABLE DATA	First date at which a non-missing price is available for the Eurofidai code. We recommend using this date for data extraction.
DATE LAST AVAILABLE DATA	Last date at which a non-missing price is available for the Eurofidai code. We recommend using this date for data extraction.
EUROFIDAI CODE	Fund's unique identification code attributed by EUROFIDAI. See above for more information on the code structure.
FUND NAME	Name of the fund
FUND STATUS	status of the fund
	1 Not yet issued
	4 Inactive
	7 In liquidation/dissolution
	8 Active
	9 In default
INCEPTION DATE	Creation date of the fund.
INVESTMENT TYPE	Type of fund investment. The type of investment briefly describes the class of securities in which the fund is invested. This variable is especially useful in the initial selection of funds.
	1 Equities Fund/Equity unit trust
	2 Fixed interest sec. Fund/ bond Fund
	3 Money market / Currency Fund
	4 Convertible bond Fund
	5 Invest. objective Fund/Balanced Fund
	6 Hedge Fund
	7 Real estate investment Fund
	8 Industry Fund
	9 Index Fund
	10 Fund of Funds
	11 Country / Regional Fund
	12 Allroundfunds/Mixed Funds
	13 Equities & industry Fund
	14 Equities & country/regional Fund

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)	
Variable	Description
	15 Bond & industry Funds
	16 Bond & country/regional Funds
	17 Guarantee fund/insurance Fund
	18 Pension Fund
	19 Equity/Bond Fund
	20 Sector-/Country-& Regional Fund
	21 Equity/Sector-/Country-& Regional Fund
	22 Bond/Sector-/Country-& Regional Fund
	23 Investment foundation claim
	24 Insurance Funds
	25 Bond & Equity/Country-& Regional Fund
	26 Mortgage Fund
	27 Futures/Options Funds
	28 Derivative Fund
	29 ETF
	30 Private Equity Fund
	31 Commodity Fund
	32 Fund of Hedge Funds
	33 Fund of Private Equity Funds
	34 Alternative Fund
	35 Digital Assets
	99 Other
ISIN CODE	Fund's ISIN code (note that some ISIN codes are copyrighted, particularly those with the prefix "AN", "BM", "BS", "CA", "KY "US" or "VG").
ISIN CODE STATUS	Status of the ISIN code.
ISIN CODE FIRST VALIDITY DATE	First date at which the ISIN code is valid.
ISIN CODE LAST VALIDITY DATE	Last date at which the ISIN code is valid.
	1 Reserved
	2 Active
	3 Deleted
	4 Reactivated
	5 Change pending

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)		
Variable	Description	
	6	ISIN transferred
	99	Other
ISSUER CODE	Fund issuer's code (code_gk).	
ISSUER DOMICILE	Fund issuer's country of domicile.	
ISSUER EXPIRATION DATE	Date at which the issuer code expired.	
ISSUER EXPIRATION REASON	Reason for which the issuer expired.	
	1	Rectification
	2	Merger
	3	Demerger
	4	Reorganisation
	5	Forced/debt restructuring liquidation
	6	Voluntary liquidation
	7	Change of domicile
	8	Change of name
	9	Trial
	10	Provocative deletion
	11	Change of legal form
	12	Duplicate
ISSUER LEGAL FORM	Legal form of the fund issuer.	
	1	Corporation
	2	Co-operative
	3	Society/association
	4	Contract (Mutual Funds, FCP)
	5	Foundation
	6	Insti.incorp.under public law
	7	Co. with fixed capital (SICAF)
	8	Co. with variable capital (UIT,SICAV,VCC)
	9	GmbH u. Co. KG / GmbH u. Co. KGaA
	12	Limited company/Limited liability company
	13	No proper legal form, branch
	14	No proper legal form, admin. inst.

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)		
Variable	Description	
	15	Limited Partnership
	16	KgaA Kommanditgesellschaft auf Aktien
	17	Investment foundation (CH)
	18	OEIC
	19	European public limited-liability co. (SE)
	20	European Cooperative Society (SCE)
	21	ICAV (Irish Collective Asset-management Vehicles)
	99	Other type of institution
ISSUER NAME	Short name of the fund issuer.	
ISSUER STATUS	Status of the fund issuer.	
	1	In foundation
	2	In bankruptcy proceedings
	3	Under administration
	4	Inactive at SIX Financial Information
	5	Active
	6	Inactive (inactive)
	7	Chapter 7
	8	Chapter 11
	9	In liquidation
	10	In debt restructuring liquidation
	11	In Chapter 11 Liquidation
	12	Stock exchange for reference purposes only
ISSUER TYPE	Type of the issuer.	
	1	Company
	2	Trading place/market
	3	State / territory
	4	Natural person
	5	Public corporation
	6	Investment fund/trust
	7	News agency
	8	Contributor

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)		
Variable	Description	
	9	Price information provider
	10	Technical trading place
	11	Aggregated or disaggregated markets
	12	Government/Parliament
	13	SPV / SPE / SPI
	14	Association
	16	Branch
	99	Other
ISSUER WEBSITE	Website of the fund issuer.	
NAV CURRENCY	Currency of the net asset value.	
NUMBER OF OBSERVATIONS	Number of available observations for the fund.	
ORIGINAL ISSUER CODE	Code of the original fund issuer.	
ORIGINAL ISSUER DOMICILE	Country of domicile of the original fund issuer.	
ORIGINAL ISSUER NAME	Short name of the original fund issuer.	
SICOVAM CODE	Fund's SICOVAM. This is a five to six digits code assigned to French traded securities. It was abandoned and replaced by the ISIN code in 2003.	
VALOREN CODE	Fund's VALOREN code. A VALOREN code is similar to an ISIN code and is assigned to each listed securities and financial instruments in Switzerland.	
VALOREN CODE EXPIRATION DATE	Date at which the VALOREN code expired.	
VALOREN CODE EXPIRATION REASON	Reason for which the fund expired or will expire . Filled in for inactive institutions (e.g. merger, reorganization, change of name).	
	1	Rectification
	2	Maturity
	3	Call in of claims
	4	Early Redemption
	5	Other events
	6	Capital reduction
	7	Split
	8	Reverse split
	9	Merger
	10	Demerger
	11	Separation of units
	12	Consolidation in units

Table 3: Variables in the EUROFIDAI OTC mutual funds database (Code Search)		
Variable	Description	
	13	Exchange
	14	Exchange offer
	15	Assimilation
	16	Invalidation/stopping
	17	Dissolution of company
	18	Reorganisation
	19	Change of nominal value
	20	Repurchase of own securities
	21	Amortization
	22	Capital repayment
	23	Provocative deletion
	24	Issue withdrawn
	25	Expiry / Conversion / Exercise
	26	Offer
	27	Change of domicile
	28	Change of name
	29	Legal proceedings / Trial
	30	Change of trading currency
	31	Change of legal form
	32	Change of market place
	33	Knocked out
	34	Correction of trading currency
	35	Correction of market place
	36	Obsolete ETD contract spec
	37	ETD contract spec pending for deletion
	38	ETD deletion due to adjustment
	39	ETD deletion without adjustment

2.3. Variables in the EUROFIDAI OTC mutual funds database (Data Extraction)

Table 4: Variables in the EUROFIDAI OTC mutual funds database (Data Extraction)	
Variable	Description
ADJUSTMENT COEFFICIENT	Adjustment coefficient for corporate actions (events) that have an impact on the net asset value, the subscription price or the redemption price. The adjustment coefficient allows value calculation adjusted for capital operations. It can be used to calculate the fund's return.
DATE	Date
GROSS DIVIDEND	Sum of the distributed dividend and the tax credit
LAST REFERENCE PRICE	During continuous trading, the reference is the last-paid price, and in the pre-opening it is the closing price of the previous trading day
NET ASSET VALUE	Net asset value is equal to the fund's total assets minus total liabilities divided by the number of outstanding shares. Frequency: daily.
NET ASSET VALUE SIX Financial Information	Net asset value (NAV) determined by SIX Financial Information
NET ASSET VALUE 52 WEEK HIGH	Highest recorded or calculated net asset value (NAV) over a period of 52 weeks
NET ASSET VALUE 52 WEEK LOW	Lowest recorded or calculated net asset value (NAV) over a period of 52 weeks
NET ASSET VALUE CURRENCY	Currency of net asset value
NET ASSET VALUE DAILY HIGH	Highest net asset value (NAV) on a given day
NET ASSET VALUE DAILY LOW	Lowest net asset value (NAV) on a given day
NET ASSET VALUE YEARLY CLOSING	Last net asset value (NAV) of a fund for a given calendar year
NET ASSET VALUE YEARLY HIGH	Yearly highest value of a fund's net asset value (NAV)
NET ASSET VALUE YEARLY LOW	Yearly lowest Value of a fund's net asset value (NAV)
NET DIVIDEND	Net dividend distributed
NUMBER OF SHARES	Number of shares outstanding in the fund
REDEMPTION PRICE	Price at which the shareholders sell their shares. Redemption price is defined as the difference between the net asset value and redemption fees (or back-end load fees). Frequency: daily.
SUBSCRIPTION PRICE	Subscription price is the price at which the shareholders purchase their shares. Subscription price is defined as the sum of the net asset value and purchase fees. Frequency: daily.
TOTAL NET ASSETS	Net asset value times the number of shares in the fund.

C.Organized Markets

1. Overall Description

The World mutual fund database includes 136 478 mutual funds listed on organized markets.

- Total number of observations for the closing price: 120 871 798.
- Trading lines: 464 793. A single mutual fund may be traded on various stock exchanges thus generating one trading line by stock exchange. Each trading line is identified by a unique EUROFIDAI code.

1.1. Issuer country of mutual funds traded on organized markets

Table 5: Statistics on issuer domicile country of mutual funds traded on organized markets				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Argentina	14	68	2022-01-03	2023-12-21
Australia	1434	1020525	1993-04-05	2023-12-31
Austria	2901	401864	1985-09-01	2023-12-29
Bahrain	3	11	2014-07-27	2014-08-06
Bangladesh	17	11138	2000-09-20	2021-05-12
Barbados	2	780	2022-01-19	2023-12-29
Belgium	275	117543	1996-03-05	2023-12-29
Bosnia and Herzegovina	44	30759	2009-06-24	2023-12-29
Botswana	4	2121	2020-06-10	2023-12-29
Brazil	605	210403	2016-01-04	2023-12-28
Bulgaria	67	31712	2003-02-14	2023-12-29
Canada	1708	655451	2016-01-04	2023-12-29
Cayman Islands	11	113	2021-07-30	2023-12-31
Chile	1351	121027	2016-01-04	2023-12-29
China	2889	2715662	2005-10-10	2023-12-29
Colombia	36	7461	2016-02-22	2023-12-28
Croatia	24	14304	2003-10-02	2023-12-29
Cyprus	17	24611	1997-05-22	2023-12-29
Czech Republic	57	20658	2000-06-08	2023-12-29

Table 5: Statistics on issuer domicile country of mutual funds traded on organized markets				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Denmark	1302	1767666	1990-03-28	2023-12-29
Ecuador	8	73	2020-01-14	2023-12-07
Egypt	2	609	2022-01-02	2023-12-31
El Salvador	37	365	2016-01-13	2023-12-27
Estonia	3	3685	1998-06-11	2023-12-29
Finland	4	6001	2002-02-11	2023-12-29
France	15714	7594972	1986-06-24	2023-12-29
Germany	122276	136852700	1987-02-02	2023-12-29
Ghana	1	857	2020-05-28	2023-12-29
Greece	6	10403	2004-10-08	2023-12-29
Guernsey	7	3445	2021-01-04	2023-12-29
Hong Kong	862	570599	1992-11-05	2023-12-29
Hungary	1088	217065	2006-02-24	2023-12-29
Iceland	4	2659	1998-07-15	2023-12-29
India	2860	597187	1999-03-09	2023-12-29
Indonesia	119	64768	2007-12-18	2023-12-29
Ireland	2706	809920	1995-05-18	2023-12-31
Isle of Man	286	176949	2014-01-07	2023-12-29
Israel	684	188179	2018-12-17	2023-12-31
Italy	6806	3748472	1997-09-19	2023-12-29
Jamaica	2	804	2019-09-03	2023-12-29
Japan	1142	826957	1986-01-08	2023-12-30
Jersey	97	51571	2017-09-05	2023-12-29
Kazakhstan	36	15863	2010-01-27	2023-12-29
Lebanon	5	631	1998-09-30	2013-04-22
Liechtenstein	3	5	2015-07-31	2023-01-31
Lithuania	7	6695	2011-02-03	2023-12-29
Luxembourg	23339	18801992	1985-09-01	2023-12-29
Malaysia	59	57268	1994-07-07	2023-06-30
Malta	51	10031	2000-10-11	2023-11-06

Table 5: Statistics on issuer domicile country of mutual funds traded on organized markets				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Mauritius	6	2522	2020-06-03	2023-11-10
Mexico	6994	1510898	2016-01-04	2023-12-29
Montenegro	6	1476	2021-01-12	2023-12-29
Namibia	12	5831	2020-06-17	2023-12-29
Nepal	1	321	2022-01-17	2023-12-28
Netherlands	4885	2542170	1986-01-03	2023-12-29
New Zealand	77	127104	1996-07-01	2023-12-29
Nigeria	2	1172	2016-01-04	2019-02-01
Norway	20	23279	2005-03-04	2023-12-29
Oman	3	260	2022-01-02	2023-12-28
Pakistan	61	61914	2000-07-14	2023-12-29
Panama	127	1829	2020-01-24	2023-12-29
Peru	193	12319	2016-01-04	2023-01-18
Philippines	5	9943	2003-04-23	2023-12-29
Poland	142	90002	1997-06-16	2023-12-29
Portugal	36	31162	1999-01-14	2023-12-21
Qatar	2	684	2022-05-17	2023-12-31
Romania	30	28200	2008-09-29	2023-12-29
Russian Federation	1593	488133	2007-03-30	2023-12-30
Saudi Arabia	12	3522	2022-01-02	2023-12-31
Serbia	2	194	2008-08-21	2021-12-13
Singapore	283	179466	1990-01-30	2023-12-29
Slovakia	3	361	2011-03-23	2022-12-30
Slovenia	143	9958	2002-02-26	2023-12-29
South Africa	256	70095	2016-01-04	2023-12-29
South Korea	2873	1537049	2000-07-14	2023-12-28
Spain	9269	6303701	1993-04-14	2023-12-29
Sri Lanka	2	2653	2013-06-24	2020-11-19
Sweden	3649	271891	2000-10-30	2023-12-29
Switzerland	30248	9161990	1985-09-01	2023-12-31

Table 5: Statistics on issuer domicile country of mutual funds traded on organized markets				
Country of domicile of the issuer	Number of mutual funds trading lines	Number of observations	Period of availability	
Taiwan, Province of China	740	604895	1997-06-05	2023-12-29
Thailand	136	127993	1997-03-03	2023-12-28
Trinidad and Tobago	8	1749	2016-01-11	2023-12-29
Turkey	40	56381	2005-01-14	2023-12-29
Ukraine	350	23372	2008-01-21	2023-12-29
United Arab Emirates	11	2755	2014-01-28	2023-12-29
United Kingdom	66437	30411724	1985-09-01	2023-12-31
United States	145126	76785091	2008-08-29	2023-12-31
Venezuela	3	296	2022-01-03	2023-12-22
Viet Nam	32	21248	2004-11-15	2023-12-29

1.2. Currency of mutual funds traded on organized markets

Table 6: Statistics on mutual funds currencies listed on organized markets			
Denomination	Number of observations	Period of availability	
Argentine Peso	70	2022-01-03	2023-12-21
Australian Dollar	1466860	1993-04-05	2023-12-31
Bahraini Dinar	1	2014-08-06	2014-08-06
Baht	149672	1997-03-03	2023-12-28
Barbados Dollar	780	2022-01-19	2023-12-29
Belgian Franc (old)	12381	1985-09-01	1998-12-30
Bolivar Soberano	296	2022-01-03	2023-12-22
Brazilian Real	211192	2016-01-04	2023-12-28
Burundi Franc	1	2023-06-16	2023-06-16
Canadian Dollar	723670	1990-07-25	2023-12-29
CFA Franc BCEAO	737	2021-01-04	2023-12-29
Chilean Peso	95365	2016-01-13	2023-12-29
Colombian Peso	7425	2016-02-22	2023-12-28

Table 6: Statistics on mutual funds currencies listed on organized markets			
Denomination	Number of observations	Period of availability	
Convertible Marks	30897	2009-06-24	2023-12-29
Cyprus Pound (old)	1488	1997-05-22	2006-10-25
Czech Koruna	116331	2000-06-08	2023-12-29
Danish Krone	2094783	1990-03-28	2023-12-29
Deutsche Mark (old)	40850	1987-02-02	1999-01-27
Dong	22852	2004-11-15	2023-12-29
ECU (old)	21884	1994-02-22	2022-02-24
Egyptian Pound	609	2022-01-02	2023-12-31
El Salvador Colon	1222	2000-09-20	2006-03-06
Euro	183633603	1999-01-01	2023-12-31
Forint	250087	2003-02-19	2023-12-29
French Franc (old)	13093	1986-06-24	2001-09-28
Ghana Cedi	857	2020-05-28	2023-12-29
Grivnya	23374	2008-01-21	2023-12-29
Hong Kong Dollar	753071	1993-02-11	2023-12-29
Iceland Krona	4709	1998-07-15	2023-12-29
Indian Rupee	603455	1999-03-09	2023-12-29
Italian Lira (old)	88680	1996-06-18	2001-12-28
Jamaican Dollar	804	2019-09-03	2023-12-29
Kroon	364	1998-06-11	2011-03-30
Kuna	13442	2003-10-02	2022-12-28
Lebanese Pound	254	2005-06-10	2009-02-06
Lev	18124	2003-02-14	2023-12-29
Lithuanian Litas	275	2011-02-03	2014-08-21
Malaysian Ringgit	62665	1994-07-07	2023-06-30
Maltese Lira (old)	5902	2000-10-11	2004-05-24
Mauritius Rupee	765	2020-06-03	2023-11-10
Mexican Peso	1556347	2013-05-23	2023-12-29
Naira	1195	2016-01-04	2021-12-20
Namibia Dollar	2163	2011-03-28	2022-11-21
Nepalese Rupee	320	2022-01-17	2023-12-28

Table 6: Statistics on mutual funds currencies listed on organized markets			
Denomination	Number of observations	Period of availability	
Netherlands Guilder (old)	73076	1986-01-03	1998-12-31
New Israeli Sheqel	199082	2011-08-01	2023-12-31
New Taiwan Dollar	644706	1997-06-05	2023-12-29
New Zealand Dollar	171722	1996-07-01	2023-12-29
Non-Currency	16	2021-11-29	2021-12-22
Norwegian Krone	294827	2000-05-25	2023-12-31
Nuevo sol	1093	2016-03-11	2023-01-18
Offshore Renminbi Yuan	41650	2015-11-18	2023-12-29
Pakistan Rupee	61921	2000-07-14	2023-12-29
Philippine Peso	10323	2003-04-23	2023-12-29
Pound Sterling	27934631	1985-09-01	2023-12-31
Pula	1866	2020-06-10	2023-12-29
Qatari Rial	682	2022-05-17	2023-12-31
Rand	121653	2001-10-18	2023-12-29
Renminbi Yuan	2930976	2005-07-22	2023-12-29
Rial Omani	259	2022-01-02	2023-12-28
Romanian Leu	38114	2007-11-16	2023-12-29
Rupiah	69950	2007-12-18	2023-12-29
Russian Ruble	310874	2007-03-30	2023-12-30
Saudi Riyal	3510	2022-01-02	2023-12-31
Schilling (old)	2357	1985-09-01	1998-12-30
Serbian Dinar	194	2008-08-21	2021-12-13
Singapore Dollar	822276	1996-12-20	2023-12-31
Spanish Peseta (old)	6861	1993-04-14	2004-10-27
Sri Lanka Rupee	2653	2013-06-24	2020-11-19
Surinam Dollar	284	2021-04-20	2022-12-05
Swedish Krona	703364	1996-06-20	2023-12-31
Swiss Franc	6409987	1985-09-01	2023-12-31
Taka	11132	2000-09-20	2021-05-12
Tenge	8646	2010-01-27	2023-12-29
Tolar (old)	1660	2003-06-20	2006-12-27

Table 6: Statistics on mutual funds currencies listed on organized markets			
Denomination	Number of observations	Period of availability	
Trinidad & Tobago Dollar	1723	2016-01-11	2023-12-29
Turkish Lira	63224	2005-01-14	2023-12-29
UAE Dirham	8202	2011-03-31	2023-12-29
US Dollar	71310616	1987-01-05	2023-12-31
Won	1632184	2000-07-14	2023-12-28
Yen	1795095	1992-10-05	2023-12-31
Zloty	202589	1997-06-16	2023-12-29

2. Database Content

2.1. EUROFIDAI code

Each trading line is identified by a unique EUROFIDAI code. The EUROFIDAI code is a 15-digit code with the following structure for mutual funds listed on organized markets:

- first three numbers: type of instrument (200 for funds)
- middle seven digits: unique identifier
- last five digits: code of the exchange for funds listed on organized markets.

Example:

The EUROFIDAI code of the fund Lyxor CAC 40 (DR) UCITS ETF – Dist is **200007963910025**:

- **200** for a fund,
- 0079639 for the fund's unique identifier,
- **10025** for the exchange (i.e. Euronext Paris).

Tables 7 and 8 provide the list of variables available in the EUROFIDAI organized market mutual funds database respectively obtained from “Codes Search” and “Data Extraction”.

2.2. Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)		
Variable	Description	
CODE SICOVAM	Fund's SICOVAM code. This is a five to six digits code was assigned to French traded securities. It was abandoned and replace by the ISIN code in 2003.	
CODE VALOREN	Fund's VALOREN code. The VALOREN code is similar to an ISIN code assigned to each listed securities and financial instruments in Switzerland.	
CODE VALOREN EXPIRATION DATE	Date at which the valoren code expired.	
CODE VALOREN EXPIRATION REASON	Reason for which the VALOREN code expired.	
	1	Rectification
	2	Maturity
	3	Call in of claims
	4	Early Redemption
	5	Other events
	6	Capital reduction
	7	Split
	8	Reverse split
	9	Merger
	10	Demerger
	11	Separation of units
	12	Consolidation in units
	13	Exchange
	14	Exchange offer
	15	Assimilation
	16	Invalidation/stopping
	17	Dissolution of company
	18	Reorganisation
	19	Change of nominal value
	20	Repurchase of own securities
	21	Amortization
	22	Capital repayment
	23	Provocative deletion
	24	Issue withdrawn

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)		
Variable	Description	
	25	Expiry / Conversion / Exercise
	26	Offer
	27	Change of domicile
	28	Change of name
	29	Legal proceedings / Trial
	30	Change of trading currency
	31	Change of legal form
	32	Change of market place
	33	Knocked out
	34	Correction of trading currency
	35	Correction of market place
	36	Obsolete ETD contract spec
	37	ETD contract spec pending for deletion
	38	ETD deletion due to adjustment
	39	ETD deletion without adjustment
CREATION DATE	Inception date of the fund.	
DATE FIRST AVAILABLE DATA	First date at which a non-missing price is available for the corresponding identification code. We recommend using this date for data extraction.	
DATE LAST AVAILABLE DATA	Last date at which a non-missing price is available for the corresponding identification code. We recommend using this date for data extraction.	
EUROFIDAI CODE	Fund's unique identification code attributed by EUROFIDAI. See Section 2.1 for EUROFIDAI mutual funds' code structure.	
FUND NAME	Name of the fund.	
FUND STATUS	Fund's status.	
	1	Not yet issued
	4	Inactive
	7	In liquidation/dissolution
	8	Active
	9	In default
INVESTMENT TYPE	Type of fund investment. The type of investment briefly describes the class of securities in which the fund is invested. This variable is especially useful in the initial selection of funds.	
	1	Equities Fund/Equity unit trust
	2	Fixed interest sec. Fund/ bond Fund

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)	
Variable	Description
3	Money market / Currency Fund
4	Convertible bond Fund
5	Invest. objective Fund/Balanced Fund
6	Hedge Fund
7	Real estate investment Fund
8	Industry Fund
9	Index Fund
10	Fund of Funds
11	Country / Regional Fund
12	Allroundfunds/Mixed Funds
13	Equities & industry Fund
14	Equities & country/regional Fund
15	Bond & industry Funds
16	Bond & country/regional Funds
17	Guarantee fund/insurance Fund
18	Pension Fund
19	Equity/Bond Fund
20	Sector-/Country-& Regional Fund
21	Equity/Sector-/Country-& Regional Fund
22	Bond/Sector-/Country-& Regional Fund
23	Investment foundation claim
24	Insurance Funds
25	Bond & Equity/Country-& Regional Fund
26	Mortgage Fund
27	Futures/Options Funds
28	Derivative Fund
29	ETF
30	Private Equity Fund
31	Commodity Fund
32	Fund of Hedge Funds
33	Fund of Private Equity Funds

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)		
Variable	Description	
	34	Alternative Fund
	35	Digital Assets
	99	Other
ISIN CODE	ISIN code identifying the fund (note that some ISIN codes are copyrighted, particularly those with the prefix "AN", "BM", "BS", "CA", "KY "US" or "VG").	
ISIN CODE STATUS	Code for the status of the ISIN code.	
	1	Reserved
	2	Active
	3	Deleted
	4	Reactivated
	5	Change pending
	6	ISIN transferred
	99	Other
ISIN END VALIDITY DATE	Last date at which the ISIN code is valid.	
ISIN START VALIDITY DATE	First date at which the ISIN code is valid.	
ISSUER CODE	Issuer code (code_gk)	
ISSUER DOMICILE	Domicile country of the fund issuer.	
ISSUER EXPIRATION DATE	This date indicates when the institution was set to inactive.	
ISSUER EXPIRATION REASON	Reason for which the fund issuer expired.	
	1	Rectification
	2	Merger
	3	Demerger
	4	Reorganisation
	5	Forced/debt restructuring liquidation
	6	Voluntary liquidation
	7	Change of domicile
	8	Change of name
	9	Trial

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)		
Variable	Description	
	10	Provocative deletion
	11	Change of legal form
ISSUER LEGAL FORM	Legal form of the fund issuer.	
	1	Company
	2	Trading place/market
	3	State / territory
	4	Natural person
	5	Public corporation
	6	Investment fund/trust
	7	News agency
	8	Contributor
	9	Price information provider
	10	Technical trading place
	11	Aggregated or disaggregated markets
	12	Government/Parliament
	13	SPV / SPE / SPI
	99	Other
ISSUER NAME	Institution short name with up to 19 characters.	
ISSUER STATUS	Status of the fund's issuer.	
	1	In foundation
	2	In bankruptcy proceedings
	3	Under administration
	4	Inactive at SIX Financial Information
	5	Active
	6	Inactive (inactive)
	7	Chapter 7
	8	Chapter 11
	9	In liquidation
	10	In debt restructuring liquidation
	11	In Chapter 11 Liquidation

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)		
Variable	Description	
	12	Stock exchange for reference purposes only
ISSUER TYPE	Type of the fund issuer.	
	1	Company
	2	Trading place/market
	3	State / territory
	4	Natural person
	5	Public corporation
	6	Investment fund/trust
	7	News agency
	8	Contributor
	9	Price information provider
	10	Technical trading place
	11	Aggregated or disaggregated markets
	12	Government/Parliament
	13	SPV / SPE / SPI
	99	Other
ISSUER WEBSITE	Website of the fund's issuer.	
NUMBER OF OBSERVATIONS	Number of available observations for the fund.	
ORIGINAL ISSUER CODE	Code of the original issuer.	
ORIGINAL ISSUER DOMICILE	Country of domicile of the original issuer.	
ORIGINAL ISSUER NAME	Short name of the original issuer.	
STOCK EXCHANGE COUNTRY	Country of the stock exchange.	
STOCK EXCHANGE NAME	Name of the stock exchange.	
STOCK EXCHANGE TYPE	Type of the stock exchange.	
	1	Company
	2	Trading place/market
	3	State / territory

Table 7: Variables in the EUROFIDAI Organized Markets mutual funds database (Code Search)	
Variable	Description
4	Natural person
5	Public corporation
6	Investment fund/trust
7	News agency
8	Contributor
9	Price information provider
10	Technical trading place
11	Aggregated or disaggregated markets
12	Government/Parliament
13	SPV / SPE / SPI
99	Other

2.3. Variables in the EUROFIDAI Organized Markets mutual funds database (Data Extraction)

Table 8: Variables in the EUROFIDAI Organized Markets mutual funds database (Data Extraction)	
Variable	Description
ADJUSTMENT COEFFICIENT	This variable represents the adjustment coefficient for corporate actions (events) that have an impact on the prices. The adjustment coefficient allows value calculation adjusted for capital operations. It can be used to calculate the fund's return.
BEST ASK	Lowest quoted offer price from competing market makers or other sellers for a particular trading instrument. The ask price is the lowest price that a seller is willing to offer for an asset, and the best ask is the most favorable ask price offered at a given time for a given security.
BEST BID	Highest quoted bid for a particular security among all bids offered by competing market makers. The best bid is the highest price that an investor is willing to pay for an asset.
DAILY HIGHEST MEAN BID-ASK SPREAD	Daily highest arithmetic mean between bid rates and ask rates
DAILY HIGHEST PRICE	Highest price of the quotation day
DAILY LOWEST MEAN BID-ASK SPREAD	Daily lowest arithmetic mean between bid rates and ask rates
DAILY LOWEST PRICE	Lowest price of the quotation day
DATE QUOTATION	Quotation date
DIVIDEND CURRENCY	Currency of the dividend
DIVIDEND GROSS	Gross dividend represents the sum of the distributed dividend and the tax credit
DIVIDEND NET	Dividend distributed
NUMBER OF SHARES	Number of shares outstanding in the fund
PRICE AVERAGE	Average price of the quotation day. Arithmetical mean between various rates (for example bid and ask rates, high and low rates).
PRICE CLOSING	Closing price of the quotation day
PRICE LAST REFERENCE	Comparative value used by the SIX Swiss Exchange for making various calculations, such as opening price, delayed opening or stop trading.
PRICE OPENING	Opening price of the quotation day
PRICE QUOTED CURRENCY	Currency of the quoted price
TRADING VOLUME (SHARES)	Number of shares traded during the quotation day
TRADING VOLUME (VALUE)	Market value of transactions during the quotation day
YEARLY HIGHEST MEAN BID-ASK SPREAD	Yearly highest arithmetic mean between bid rates and ask rates
YEARLY HIGHEST TRADE PRICE	Yearly highest price at which a stock exchange transaction is settled
YEARLY LOWEST MEAN BID-ASK SPREAD	Yearly lowest arithmetic mean between bid rates and ask rates
YEARLY LOWEST TRADE PRICE	Yearly lowest price at which a stock exchange transaction is settled

3. Complementary information

In addition to the above variables, the mutual funds database for OTC funds and funds listed on organized markets includes detailed complementary information under the heading "Further Information". The complementary information includes:

- General characteristics of the fund
- Classification of the fund
- Related institutions
- Fund fees
- Minimum amount of subscription
- Authorized country
- Fund investment policy
- Fund asset allocation
- Fund benchmark
- Tax / Regulation / Reporting

The following sections provide detailed information on these variables.

3.1. « General Characteristics » Variables

Table 9: General Characteristics Variables	
Variable	Description
DATE CREATION	Creation date of the fund.
DATE INFORMATION	Date at which information on this group of variables is obtained.
DIVIDEND POLICY	Fund dividend policy.
	1 Cumulative
	2 Distributive
	3 Mixed form
EUROFIDAI CODE	Fund's unique identification code attributed by EUROFIDAI. See Section 2.1 for EUROFIDAI mutual funds' code structure.
EUROFIDAI PRIMARY CODE	Fund's primary code is obtained by removing the 5 last digits of its EUROFIDAI code. The primary code of the fund is defined as the EUROFIDAI code without the sub-codes of the associated stock exchange or of the currency in which its net asset value is expressed. The primary code was created to minimize the size of the results file. Indeed, a mutual fund can be traded on several stock exchanges or its net asset value can be expressed in different currencies (in this case, the fund has as many EUROFIDAI codes as stock exchanges and currencies). But, complementary information associated to the fund is not specific to a stock exchange or a currency. Therefore, instead of the EUROFIDAI code, this primary code is proposed in the results file.
FUND CLOSED-END	Indicates whether the fund is a closed-end fund or not. The variable is equal to 0 if the fund is an open-end fund. The variable is equal to 1 if the fund is a closed-end fund.
FUND MANAGER ADDRESS	Address of the fund manager.
FUND MANAGER CITY	City/town of the fund manager.
FUND MANAGER NAME	Name of the fund manager whenever available.
FUND MANAGER POSTAL CODE	Postal code of the fund manager.
FUND NAME	Name of the fund.
FUND STATUS	Fund's status.
	1 Not yet issued
	4 Inactive
	7 In liquidation/dissolution
	8 Active
	9 In default
FUND WEBSITE	Fund's website address.
INVESTMENT TYPE	Type of fund investment. The type of investment briefly describes the class of securities in which the fund is invested. This variable is especially useful in the initial selection of funds.

Table 9: General Characteristics Variables		
Variable	Description	
	1	Equities Fund/Equity unit trust
	2	Fixed interest sec. Fund/ bond Fund
	3	Money market / Currency Fund
	4	Convertible bond Fund
	5	Invest. objective Fund/Balanced Fund
	6	Hedge Fund
	7	Real estate investment Fund
	8	Industry Fund
	9	Index Fund
	10	Fund of Funds
	11	Country / Regional Fund
	12	Allroundfunds/Mixed Funds
	13	Equities & industry Fund
	14	Equities & country/regional Fund
	15	Bond & industry Funds
	16	Bond & country/regional Funds
	17	Guarantee fund/insurance Fund
	18	Pension Fund
	19	Equity/Bond Fund
	20	Sector-/Country-& Regional Fund
	21	Equity/Sector-/Country-& Regional Fund
	22	Bond/Sector-/Country-& Regional Fund
	23	Investment foundation claim
	24	Insurance Funds
	25	Bond & Equity/Country-& Regional Fund
	26	Mortgage Fund
	27	Futures/Options Funds
	28	Derivative Fund
	29	ETF
	30	Private Equity Fund
	31	Commodity Fund

Table 9: General Characteristics Variables		
Variable	Description	
	32	Fund of Hedge Funds
	33	Fund of Private Equity Funds
	34	Alternative Fund
	35	Digital Assets
	99	Other
ISSUER DOMICILE NAME	Country of domicile of the fund issuer.	
ISSUER EXPIRATION DATE	Date on which the fund issuer expired.	
ISSUER EXPIRATION REASON	Reason for which the fund issuer expired.	
	1	Rectification
	2	Merger
	3	Demerger
	4	Reorganisation
	5	Forced/debt restructuring liquidation
	6	Voluntary liquidation
	7	Change of domicile
	8	Change of name
	9	Trial
	10	Provocative deletion
	11	Change of legal form
ISSUER FULL NAME	Full name of the fund issuer.	
ISSUER IBEI CODE	IBEI (International Business Entity Identifier) code of the fund issuer.	
ISSUER LEGAL FORM	Legal form of the fund issuer.	
	1	Company
	2	Trading place/market
	3	State / territory
	4	Natural person
	5	Public corporation
	6	Investment fund/trust
	7	News agency
	8	Contributor
	9	Price information provider

Table 9: General Characteristics Variables		
Variable	Description	
	10	Technical trading place
	11	Aggregated or disaggregated markets
	12	Government/Parliament
	13	SPV / SPE / SPI
	99	Other
ISSUER NAME	Short name of the fund issuer.	
ISSUER STATUS	Status of the fund's issuer.	
	1	In foundation
	2	In bankruptcy proceedings
	3	Under administration
	4	Inactive at SIX Financial Information
	5	Active
	6	Inactive (inactive)
	7	Chapter 7
	8	Chapter 11
	9	In liquidation
	10	In debt restructuring liquidation
	11	In Chapter 11 Liquidation
	12	Stock exchange for reference purposes only
ISSUER TYPE	Type of the fund issuer.	
	1	Company
	2	Trading place/market
	3	State / territory
	4	Natural person
	5	Public corporation
	6	Investment fund/trust
	7	News agency
	8	Contributor
	9	Price information provider
	10	Technical trading place
	11	Aggregated or disaggregated markets

Table 9: General Characteristics Variables		
Variable	Description	
	12	Government/Parliament
	13	SPV / SPE / SPI
	99	Other
ISSUER WEBSITE	Fund issuer's website address.	
ORIGINAL ISSUER NAME	Name of the original fund issuer.	
PRIVATE INVESTORS	Indicates whether the fund is intended for private investors or not. The variable is equal to N (NO) if the fund is not intended to private investors. The variable is equal to Y (YES) if the fund is intended to private investors. The variable is equal to U (undefined) if we cannot determine if the fund is intended to private investors or not.	
TARGET INVESTORS	Type of investors for whom the fund is intended.	
	1	Fund for institutional investors
	2	Fund for qualified investors
	3	Fund for institutional/qualified investors
	4	Fund with special terms
	5	Fund for limited circle of investors
	6	Spezialfonds
	7	Funds for private investors only
	8	Fund for accredited investors
	9	Fund for sophisticated investors
	10	Retail / No restrictions

3.2. Fund investment types

The INVESTMENT TYPE NAME variable is available for both OTC traded funds and funds listed on Organized Markets. The variable provides a description for the type of fund investment: Equities fund, Country/Regional fund, Commodity Fund, etc. Funds can be successively associated with several types of investment, during a given sample period.

Note: Fund investment types need to be used with caution since they are not exhaustive and their definitions may vary from one country to another.

3.2.1. Investment Type: Summary Statistics

Table 10: Investment Type for All Mutual Funds			
Investment Type	Number of trading line (Organized Markets)	Number of trading line (Over-the-counter Markets)	Total Number of trading line
Allroundfunds/Mixed Funds	9	57605	82086
Alternative Fund	8	17	25
Bond & country/regional Funds	18892	32384	51276
Bond & Equity/Country-& Regional Fund	1422	1687	3109
Bond & industry Funds	387	476	863
Bond/Sector-/Country-& Regional Fund	131	458	589
Commodity Fund	255	504	759
Convertible bond Fund	1647	2761	4408
Country / Regional Fund	1154	3400	4554
Derivative Fund	1433	2771	4204
Digital Assets	17	32	49
Equities & country/regional Fund	50059	72783	122842
Equities Fund/Equity unit trust	26216	47439	73655
Equities & industry Fund	11335	11345	22680
Equity/Bond Fund	5314	7331	12645
Equity/Sector-/Country-& Regional Fund	5134	6551	11685
ETF	216704	17195	233899
Fixed interest sec. Fund/ bond Fund	29784	69696	99480
Fund of Funds	10412	21549	31961
Fund of Hedge Funds	539	3932	4471
Fund of Private Equity Funds	41	59	100
Futures/Options Funds	345	1122	1467
Guarantee fund/insurance Fund	1224	6042	7266
Hedge Fund	1689	14418	16107
Index Fund	5759	11667	17426
Industry Fund	1017	2420	3437
Insurance Funds	817	1184	2001

Table 10: Investment Type for All Mutual Funds			
Investment Type	Number of trading line (Organized Markets)	Number of trading line (Over-the-counter Markets)	Total Number of trading line
Investment foundation claim	199	1230	1429
Invest. objective Fund/Balanced Fund	3058	7856	10914
Money market / Currency Fund	3414	8347	11761
Mortgage Fund	12	45	57
Other	5146	20814	25960
Pension Fund	2212	2490	4702
Private Equity Fund	238	2317	2555
Real estate investment Fund	2674	3510	6184
Sector-/Country-& Regional Fund	282	529	811

3.3. « Classification » Variables

This group of variables relates to fund classification.

Table 11: Classification Variables		
Variable	Description	
CLASSIFICATION	Fund classification.	
	AZT	Investment Style
	AFG	Swiss Federal Investment Fund Act (inactive)
	EBK	Swiss Federal Banking Commission SFBC (new: FINMA)
	SFA	Swiss Funds Association - SFA
	ESTV	Federal Swiss Tax Administration
	EU	Fund market of the European Union
	ASSOG	Italian fund market - Assogestioni
	InvMG	German investment tax law InvMG (inactive)
	InvMGS	German investment law InvMGS (inactive)
	InvMGH	German Investment Modernisation Law
	VermBG	German Capital Formation Law
	LUX	Luxembourgian fund market
	CMVM	Portuguese fund market
	AMF	French fund market
	AMFFC	French fund market - special values
	CNMV	Spanish fund market

Table 11: Classification Variables	
Variable	Description
	ATZ Austrian fund market EU-Savings Tax
	AT Austrian fund market
	FC Danish fund market - FundCollect
	MSUS U.S. fund market - Morningstar
	MSCA Canadian fund market - Morningstar
	MSEUA Europ./Asian fund market - Morningstar
	KAG Swiss law collect.cap.investments
	IUG LI-investment comp.law 19.5.05
	MSAUS Australian fund market - Morningstar
	MSIND Indian fund market - Morningstar
	MSCHI Chinese fund market - Morningstar
	MSNZL New Zealand fund market - Morningstar
	MSUCE US Closed End - Morningstar
	MSUFE US ETF - Morningstar (inactive)
	EFC European Fund Classification (inactive)
	LORG Legal/Organisational Classification
	ARIA French fund market - ARIA funds
	BE Belgian fund market
	ESMA European Securities and Markets Authority
	AMFAM French fund market - Alternative management
	EUPFCL Europerformance Fund Classification
	KAGB German Capital Investment Code (KAGB)
	MSUSETF US ETF - Morningstar
	EFC2012 European Fund Classification (EFC)
CLASSIFICATION - SUBCLASS	Subclass of the general classification (large list of codes available upon request to our support team).
COMPLEMENTARY INFORMATION	Complementary information on fund classification.
COMPLEMENTARY INFORMATION	1 Verified
COMPLEMENTARY INFORMATION	2 Indicative

3.4. « Related Institutions » Variables

This group of variables relates to institutions associated to the fund.

Table 12: Related Institution Variables	
Variable	Description
ISSUER CODE	Code gk of the fund's issuer.
ISSUER NAME	Name of the fund's issuer.
INSTITUTION ROLE	1 Fund management company

Table 12: Related Institution Variables	
Variable	Description
	2 Depository bank/Custodian
	3 Launcher / Subscription agent
	4 Auditor
	5 Representative
	6 Administrator
	7 Investment advisor
	8 Calculation agent
	9 Distribution / Selling agent
	10 Self managed fund
	11 Transfer agent
	12 Registrar
	13 Trustee
	14 Operating company
	15 Portfolio Manager/Investment Manager
	16 Onshore legal advisor
	17 Offshore legal advisor
	18 Regulatory body
	19 CDS Reference Entity
	20 Prime broker
	21 Promoter
	22 Domiciliation agent
	23 Sponsor / Originator (SPV)
	24 Subadvisor
	25 Paying Agent
	26 Provider Company
	99 Other role (as descr. under Note)
RELATED INSTITUTION NAME	Institution related to the fund's issuer (code gk).

3.5. « Fees » Variables

This group of variables consists of fund fees. There are two types of fees: actual fees and planned fees.

Table 13: Fees Variables	
Variable	Description
CURRENT FEES	Current fees (amount or percent)
CURRENT FEES FREQUENCY	Frequency of current fees
CURRENT FEES FREQUENCY UNIT (CODE)	Unit for the frequency of current fees (expressed as a code)
CURRENT FEES FREQUENCY UNIT (NAME)	Unit of the current fees' frequency
CURRENT FEES UNIT (CODE)	Unit of the current fees (expressed as a code)
CURRENT FEES UNIT (NAME)	Unit of the current fees

Table 13: Fees Variables	
Variable	Description
EFFECTIVE DATE PLANNED FEES	Date from which planned fees will apply
FEES TYPE	Type of fund fees. This variable applies to current and planned fees.
	1 Front-end-fee
	2 Repurchase charge
	3 Management fee
	4 All- in- fee
	5 Performance fee
	6 Switching fee
	7 Administration fee
	8 12B-1-Fee
	9 Expense projections
	10 Reinvestment fee (in the same fund)
	11 Reinvestment fee (in associated fund)
	12 Total operating expense
	13 Custody fee
	14 Advisory fee
	15 Deferred Sales Charge
	16 Shareholder Service Fee
	17 Flat Fee
	18 Distribution fee
	19 Support fee
	20 Processsing fee
	21 Servicing fee
	22 High water mark
	23 Hurdle rate
	24 KIID Ongoing Charges Figure
	25 TER Total Expense Ratio
	26 IEV (Issuer Estimated Value)
	27 Distribution allowance
	28 Offering Premium
	29 Recurring distribution fee
	30 Quanto interest
	31 Retrocession
	32 Max one-off charges entry costs ex ante (MiFID-II/PRIIP)
	33 One-off charges exit costs ex ante (MiFID-II/PRIIP)
	34 Ongoing charges ex ante (MiFID-II/PRIIP)
	35 All costs related to transactions ex ante (MiFID-II/PRIIP)
	36 Incidental costs ex ante (MiFID-II/PRIIP)
	37 Incidental costs/carried interest ex ante (MiFID-II/PRIIP)
	38 Reduction in yield (RIY) per year 1Y (PRIIP)
	39 Reduction in yield (RIY) per year 1/2 RHP (PRIIP)

Table 13: Fees Variables		
Variable	Description	
	40	Reduction in yield (RIY) per year RHP (PRIIP)
	41	One-off charges entry costs ex post (MiFID-II)
	42	One-off charges exit costs ex post (MiFID-II)
	43	Ongoing charges ex post (MiFID-II)
	44	All costs related to transactions ex post (MiFID-II)
	45	Incidental costs ex post (MiFID-II)
	46	Gap Premium
	47	Management Fee ex ante (MiFID-II)
	48	Distribution Fee ex ante (MiFID-II)
	49	Management Fee ex post (MiFID-II)
	50	Distribution Fee ex post (MiFID-II)
	51	One-off charges maximum entry costs acquired ex ante (MiFID-II)
	52	One-off charges maximum exit costs acquired ex ante (MiFID-II)
	53	One-off charges exit costs structured securities prior to RHP ex ante (MiFID-II)
	54	structured securities ongoing costs ex post accumulated (MiFID-II)
	55	Net One-off cost Financial Instrument entry cost (MiFID-II)
	56	One-off cost Financial Instrument maximum entry cost Italy (MiFID-II)
	57	One-off cost Financial Instrument maximum exit cost Italy (MiFID-II)
	58	Financial Instrument Borrowing costs ex ante UK (MiFID-II)
	59	Financial Instrument Performance Fee costs ex ante (MiFID-II)
	60	Structured Securities Reference Price ex ante (Mi-FID-II)
	61	Net One-off cost Structured Securities entry cost ex post (MiFID-II)
	62	Financial Instrument Borrowing costs ex post UK (MiFID-II)
	63	Financial Instrument Performance Fee costs ex post (MiFID-II)
	64	Structured Securities Reference Price ex post (MiFID-II)
	65	Structured Securities Notional Reference Amount ex ante (MiFID-II)
	66	Structured Securities Notional Reference Amount ex post (MiFID-II)
	67	One-off Cost Financial Instrument Entry Cost Acquired (MiFID II)
	68	TER Excluding Performance Fee
	69	TER Including Performance Fee
	70	Trailer Fee
	99	Fees and charges
	100	One-off charges Portfolio entry costs
	101	One-off charges Portfolio entry costs acquired
	102	One-off portfolio exit cost at RHP
	103	One-off portfolio exit cost at 1 year
	104	One-off portfolio exit cost at half RHP
	105	One-off portfolio sliding exit cost indicator

Table 13: Fees Variables	
Variable	Description
	106 Ongoing portfolio other costs
	107 Ongoing portfolio management costs
	108 Ongoing portfolio transaction costs
	109 Existing performance fees
	110 Incidental portfolio performance fees
	111 Existing carried interest fees
	112 Incidental portfolio carried interest costs
	113 Total cost 1 year
	114 RIY 1 year
	115 Total cost half RHP
	116 RIY half RHP
	117 Total cost RHP
	118 RIY RHP
	119 One off costs Portfolio entry cost RIY
	120 One off costs Portfolio exit cost RIY
	121 Ongoing costs Portfolio transaction costs RIY
	122 Ongoing costs Other ongoing costs RIY
	123 Incidental costs Portfolio performance fees RIY
	124 Incidental costs Portfolio carried interests RIY
	125 All costs related to transactions ex ante UK (MiFID-II/PRIIP)
	126 All costs related to transactions ex post UK (MiFID-II/PRIIP)
	128 Waiting for SIX documentation
	130 Waiting for SIX documentation
MAX CURRENT FEES	Maximum current fees (amount or percent)
MAX CURRENT FEES UNIT (CODE)	Unit of the maximum current fees (expressed as a code)
MAX CURRENT FEES UNIT (NAME)	Unit of the maximum current fees
MAX FREQUENCY	Frequency of maximum current fees
MAX FREQUENCY UNIT (CODE)	Unit for the frequency of maximum current fees (expressed as a code)
MAX FREQUENCY UNIT (NAME)	Unit of the maximum current fees' frequency
MAX PLANNED FEES	Maximum planned fees (amount or percent)
MAX PLANNED FEES UNIT (CODE)	Unit of the maximum planned fees (expressed as a code)
MAX PLANNED FEES UNIT (NAME)	Unit of the maximum planned fees
MAX PLANNED FREQUENCY	Frequency of maximum planned fees
MAX PLANNED FREQUENCY UNIT (CODE)	Unit for the frequency of maximum planned fees (expressed as a code)
MAX PLANNED FREQUENCY UNIT (NAME)	Unit of the maximum planned fees' frequency
MIN CURRENT FEES	Minimum current fees (amount or percent)
MIN CURRENT FEES UNIT (CODE)	Unit of the minimum current fees (expressed as a code)
MIN CURRENT FEES UNIT (NAME)	Unit of the minimum current fees
MIN FREQUENCY	Frequency of minimum current fees
MIN FREQUENCY UNIT (CODE)	Unit for the frequency of minimum current fees (expressed as a code)
MIN FREQUENCY UNIT (NAME)	Unit of the minimum current fees' frequency

Table 13: Fees Variables	
Variable	Description
MIN PLANNED FEES	Minimum planned fees (amount or percent)
MIN PLANNED FEES UNIT (CODE)	Unit of the minimum planned fees (expressed as a code)
MIN PLANNED FEES UNIT (NAME)	Unit of the minimum planned fees
MIN PLANNED FREQUENCY	Frequency of minimum planned fees
MIN PLANNED FREQUENCY UNIT (CODE)	Unit for the frequency of minimum planned fees (expressed as a code)
MIN PLANNED FREQUENCY UNIT (NAME)	Unit of the minimum planned fees' frequency
PLANNED FEES	Planned fees (amount or percent)
PLANNED FEES UNIT (CODE)	Unit of the planned fees (expressed as a code)
PLANNED FEES UNIT (NAME)	Unit of the planned fees
PLANNED FREQUENCY	Frequency of planned fees
PLANNED FREQUENCY UNIT (CODE)	Unit for the frequency of planned fees (expressed as a code)
PLANNED FREQUENCY UNIT (NAME)	Unit of the planned fees' frequency

3.6. « Subscription » Variables

This group of variables relates to the minimum amount of subscription for a given fund.

Table 14: Related Institution Variables	
Variable	Description
MIN SUBSCRIPTION AMOUNT	Minimal amount of subscription.
SUBSCRIPTION CURRENCY	Currency of the minimal subscription amount.
MIN SUBSCRIPTION TYPE	Type of minimum subscription.
	1 Regular
	2 IRA
	3 AIP
	4 Minimum investment for managed accounts
	5 Minimum subscription amount %
	99 Other
SUBSCRIPTION INCREMENT SIZE	The amounts which investors can subscribe to the fund are fixed by the fund. There is a minimum subscription amount. Larger subscription amounts are defined as the sum of the minimum subscription amount and the subscription increment size. Possible subscription amounts are (in ascending order): 1. the minimum subscription amount, 2. the minimum subscription amount plus the subscription increment size, 3. the minimum subscription amount plus two times the subscription increment size, etc.

3.7. « Authorized Sale Country » Variables

This group of variables concerns countries in which the fund complies with the legal requirements for selling their financial products.

Table 15: Authorized Sale Country Variables	
Variable	Description
SALES AUTHORIZATION COUNTRY	Country in which the fund complies with the legal requirements for selling its products.
SALES AUTHORIZATION VALIDITY DATE	Date of validity for the variable SALES AUTHORIZATION COUNTRY

3.8. “Investment Policy” Database Content

This group of variables describes the fund investment policy.

Table 16: Investment Policy Variables	
Variable	Description
INVEST AREA (CODE)	Geographical area in which the fund can invest (expressed as a code)
INVEST AREA (NAME)	Geographical area in which the fund can invest
INVEST CATEGORY	Financial asset category in which the fund may invest according to its initial statement (Equities, Bonds, Alternative funds, Money market papers, Derivatives, etc.).
INVEST PERCENT	Percentage of total fund investment which will be dedicated to a particular investment
INVEST PERCENT UNIT	Unit of measure of total fund investment dedicated to a particular investment
INVEST SECTOR (CODE)	Sector in which the fund can invest (expressed as a code)
INVEST SECTOR (NAME)	Sector in which the fund may invest according to its initial statement
MATURITY UNIT	Unit for the maturities (minimum or maximum) of the financial asset in which the fund can invest
MATURITY UNIT (NAME)	Maturity unit of the financial asset in which the fund may invest according to its initial statement
MAX INVEST PERCENT	Maximum percentage of total fund investment dedicated to a particular investment
MAX INVEST PERCENT UNIT	Unit of measure of the maximum percentage share unit of total fund investment dedicated to a particular investment
MAX MATURITY	Maximum maturity of the financial asset in which the fund can invest
MIN INVEST PERCENT	Minimum percentage of total fund investment dedicated to a particular investment

Table 16: Investment Policy Variables	
Variable	Description
MIN INVEST PERCENT UNIT	Unit of measure of the minimum percentage share unit of total fund investment dedicated to a particular investment
MIN MATURITY	Minimum maturity of the financial asset in which the fund can invest
POLICY DESCRIPTION	Detailed description of the investment policy. This description is an overview of the fund's investment objectives
POLICY VALIDITY DATE	Date at which the fund investment policy is valid

3.9. “Fund Asset Allocation” Database Content

This group of variables describes the fund asset allocation.

Table 17: Fund Asset Allocation Variables	
Variable	Description
ASSET ALLOCATION VALIDITY DATE	Date at which the fund asset allocation is valid
ASSET ALLOCATION DESCRIPTION	Description of the fund asset allocation
FIRM INVEST NAME	Name of the company in which the fund invests
INVEST INSTRUMENT NAME	Name of the financial asset in which the fund invests (i.e. equity)
INVEST CURRENCY (CODE)	Currency in which the fund invests (expressed as a code)
INVEST CURRENCY (NAME)	Explicit designation for the currency in which the fund invests
INVEST CATEGORY (CODE)	Financial asset category in which the fund invests (expressed as a code)
INVEST CATEGORY (NAME)	Explicit designation for the financial asset category in which the fund invests
INVEST SECTOR (CODE)	Sector in which the fund invests (expressed as a code)
INVEST SECTOR (NAME)	Explicit designation for the sector in which the fund invests
INVEST AREA (CODE)	Geographical area in which the fund invests (expressed as a code)
INVEST AREA (NAME)	Explicit designation for the geographical area in which the fund invests
MIN MATURITY	Minimum maturity of the financial asset in which the fund invests
MAX MATURITY	Maximum maturity of the financial asset in which the fund invests
MATURITY UNIT	Unit for the maturities (minimum or maximum) of the financial asset in which the fund invests
MATURITY UNIT (NAME)	Maturity unit of the financial asset in which the fund invests
INVEST PERCENT	Percentage of total fund investment which is dedicated to a particular investment
INVEST PERCENT UNIT	Unit of measure of the fund allocation to a particular investment

3.10. “Benchmark” Database Content

This group of variables describes the fund benchmark.

Table 18: Benchmark Variables	
Variable	Description
VALOREN CODE BENCHMARK	VALOREN code identifying the benchmark of the fund
BENCHMARK NAME	Benchmark name of the fund (i.e. S&P 500, the Russell 2000, MSCI EAFA, FTSE 100)
WEIGHTING	Weighting of each index used by the benchmark
BENCHMARK DESCRIPTION	Description of the fund benchmark. This description is an overview of the benchmark(s) that a fund uses. Note that a fund can be measured against a combination of various benchmarks on the basis of a specific weighting scheme.

3.11. “Tax / Regulation / Reporting” Database Content

This group of variables describes the Tax / Regulation / Reporting of mutual fund investors.

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
COUNTRY CODE	Code identifying the country in which taxes on mutual fund transactions are due
COUNTRY NAME	Country in which taxes on mutual fund transactions are due
REPORTING REGULATION	Name of the regulation rule that a mutual fund is subject to.
	1 Nationality Declaration
	2 Weiss (inactive)
	3 Bluetenweiss (inactive)
	4 Reportable acc. to par. 10 WAG
	5 KEST-exempt due to report
	6 SEC-Rule 22c-2
	7 TEFRA C
	8 TEFRA D
	9 Offered under Reg S
	10 Offered only to 144 -A-/QIB
	11 Foreign Ownership Limit (FOL)
	12 Restricted to Accredited Investors
	13 Sell only to both 144-A-/QIB & 3c7/QP
	14 Offered under Reg S and 3c7
	15 Unitary Issue
	16 RRSP eligible
	17 RESP eligible
	18 TFSA eligible
	19 SEC-Rule 13 (f)

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
20	KESSt-Meldefonds
21	Reporting
22	Authorised
23	Bond Fund
24	DDS - Deeply Discounted Securities
25	PAIF - Property Authorised Investment Fund
26	Qualification as investment funds
27	PRIPs scope indicator
28	UK PRIPs scope indicator
30	Holder identifiable
31	Transparent funds under paragraph 5 InvStG (inactive)
33	US-Tax form W-8 BEN
34	US-Tax form W-9
35	Capital gain
36	Eligible for PEA (shares savings plan)
41	Risk Class 1 -KID SRRI UCITS- volatility intervals => 0% < 0.5%
42	Risk Class 2 -KID SRRI UCITS- volatility intervals => 0.5% < 2%
43	Risk Class 3 -KID SRRI UCITS- volatility intervals => 2% < 5%
44	Risk Class 4 -KID SRRI UCITS- volatility intervals => 5% < 10%
45	Risk Class 5 -KID SRRI UCITS- volatility intervals => 10% < 15%
46	Risk Class 6 -KID SRRI UCITS- volatility intervals => 15% < 25%
47	Risk Class 7 -KID SRRI UCITS- volatility intervals => 25%
48	Grandfathering FWT
49	Income Equalization Procedure (Germany) (inactive)
50	Delivers interim gain (inactive)
51	Financial innovations
52	Tax-optimized money market funds
53	Bail-in Power
54	Swiss Tax Reporting Fund
55	Statusbescheinigung nach § 7 Abs. 3 InvStG
56	PIR Piano individuale di Risparmio
57	Swedish Premium Pension System (PPM)
58	EU Market Abuse Regulation
59	Eligible for PERi (individual retirement/pension plan)
60	SFTR: Collateral Security Type
61	SFTR: Collateral Quality
62	CRR: Capital Requirements Regulation
63	EU Securitisation
101	SNB-01:Money market instr., domestic issuers
102	SNB-02:Med.-term bk-issued notes,dom.issuers
103	SNB-03:Bonds issued by domestic issuers

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	104	SNB-04:Public sector bonds,domestic issuers
	105	SNB-05:Bonds issued by the Swiss Federation
	106	SNB-06:Shares issued by domestic issuers
	109	SNB-09:Other secs.(excl.derivat.)dom.issuers
	110	SNB-10:Total of securities,domestic issuers
	111	SNB-11:Money-market instr.,foreign issuers
	112	SNB-12:Bonds issued by foreign issuers
	113	SNB-13:Public sector bonds,foreign issuers
	114	SNB-14:Shares issued by foreign issuers
	117	SNB-17:Other secs.(excl.derivat.)foreign iss.
	118	SNB-18:Total of securities,foreign issuers
	121	SNB-21:Structured prod.(I.32-36),domest.iss.
	122	SNB-22:Structured prod.(I.37-41),foreign iss.
	123	SNB-23:Coll.inv.units(I.24+26) domestic issuers
	124	SNB-24:CISA-Units, domestic issuers
	125	SNB-25:CISA-Units, domestic issuers, open-end
	126	SNB-26:Non-CISA-Units, domestic issuers
	127	SNB-27:Non-CISA-Units,domest.issuers,open-end
	128	SNB-28:Coll.inv.units w.strat. MMI,dom.issuers
	129	SNB-29:Coll.inv.units, foreign issuers
	130	SNB-30:Coll.inv.units,foreign issuers,open-end
	131	SNB-31:Coll.inv.uts w.strat.MMI,foreign issuers
	132	SNB-32:Leveraged products,domestic issuers
	133	SNB-33:Participation products,domestic issuers
	134	SNB-34:Yield-optimisation prod.,domest.issuers
	135	SNB-35:Capital-protection prod.,domest.issuers
	136	SNB-36:Other structured prod.domestic issuers
	137	SNB-37: Leveraged products,foreign issuers
	138	SNB-38:Participation products,foreign issuers
	139	SNB-39:Yield-optimisation prod.,foreign issuers
	140	SNB-40:Capital-protection prod.,foreign issuers
	141	SNB-41:Other structured prod.,foreign issuers
	142	SNB-42: SNB Bills
	143	Inv.Tax Act application - Transparent fund
	144	Inv.Tax Act application - Non-transparent fund (Tax basis absent)
	145	Inv.Tax Act application - Non-transparent fund, absence of tax information
	146	Inv.Tax Act application - Non-transp. fund, def. tax classific. not poss. at this time
	147	Inv.Tax Act application - Transparent fund (first financial year after 31.12.2003)
	148	Inv.Tax Act application - Transparent fund (set up before 01.01.2004)

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	149	Inv.Tax Act application - Spec.invest.fund (acc.sect.15&16; § 6 is not applicable)
	150	Inc.equal. §5(1)3 (WM)
	151	Qualifying Corporate Bond
	152	Venture Capital Trust
	153	Building Society Shares
	154	Derivative on Gilt or QCB
	155	Eligible for PEA-SME
	156	Hong Kong SFC Authorized Products
	157	RDR Clean share class
	158	Notification date to freeze date of non-dematerialized/registered securities
	159	Restricted to Accredited Investors & 3c7/QP
	160	Fund is subject to capital yields tax on interest (§ 98 Abs. 1 Z 5 lit. b 1988)
	161	Tax reporting funds in accordance with § 98 EStG, ongoing data
	162	Tax reporting funds in accordance with § 98 EStG, annual data
	163	CSRC Authorized Products
	170	Individual Savings Account (ISA)
	171	Self-Invested Personal Pension (SIPP)
	172	Personal Equity Plan (PEP)
	180	Registered with local regulatory authority
	200	AIFMD: SEC_CSH_CODP
	201	AIFMD: SEC_CSH_COMP
	202	AIFMD: SEC_CSH_OTHD
	203	AIFMD: SEC_CSH_OTHC
	204	AIFMD: SEC_LEQ_IFIN
	205	AIFMD: SEC_LEQ_OTHR
	206	AIFMD: SEC_UEQ_UEQY
	207	AIFMD: SEC_CPN_INVG
	208	AIFMD: SEC_CPN_NIVG
	209	AIFMD: SEC_CPN_XXXX
	210	AIFMD: SEC_CPI_INVG
	211	AIFMD: SEC_CPI_NIVG
	212	AIFMD: SEC_CPI_XXXX
	213	AIFMD: SEC_SBD_EUBY
	214	AIFMD: SEC_SBD_EUBM
	215	AIFMD: SEC_SBD_NOGY
	216	AIFMD: SEC_SBD_NOGM
	217	AIFMD: SEC_SBD_EUGY
	218	AIFMD: SEC_SBD_EUGM
	219	AIFMD: SEC_MBN_MNPL
	220	AIFMD: SEC_CBN_INVG

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	221	AIFMD: SEC_CBN_NIVG
	222	AIFMD: SEC_CBN_XXXX
	223	AIFMD: SEC_CBI_INVG
	224	AIFMD: SEC_CBI_NIVG
	225	AIFMD: SEC_CBI_XXXX
	226	AIFMD: SEC_LON_LEVEL
	227	AIFMD: SEC_LON_OTHL
	228	AIFMD: SEC_SSP_SABS
	229	AIFMD: SEC_SSP_RMBS
	230	AIFMD: SEC_SSP_CMBS
	231	AIFMD: SEC_SSP_AMBS
	232	AIFMD: SEC_SSP_ABCP
	233	AIFMD: SEC_SSP_CDOC
	234	AIFMD: SEC_SSP_STRC
	235	AIFMD: SEC_SSP_SETP
	236	AIFMD: SEC_SSP_OTHS
	237	AIFMD: DER_EQD_FINI
	238	AIFMD: DER_EQD_OTHD
	239	AIFMD: DER_FID_FIXI
	240	AIFMD: DER_CDS_SNFI
	241	AIFMD: DER_CDS_SNSO
	242	AIFMD: DER_CDS_SNOT
	243	AIFMD: DER_CDS_INDX
	244	AIFMD: DER_CDS_EXOT
	245	AIFMD: DER_CDS_OTHR
	246	AIFMD: DER_FEX_INVT
	247	AIFMD: DER_FEX_HEDG
	248	AIFMD: DER_FEX_XXXX
	249	AIFMD: DER_IRD_INTR
	250	AIFMD: DER_CTY_ECOL
	251	AIFMD: DER_CTY_ENNG
	252	AIFMD: DER_CTY_ENPW
	253	AIFMD: DER_CTY_ENOT
	254	AIFMD: DER_CTY_PMGD
	255	AIFMD: DER_CTY_PMOT
	256	AIFMD: DER_CTY_OTIM
	257	AIFMD: DER_CTY_OTLS
	258	AIFMD: DER_CTY_OTAP
	259	AIFMD: DER_CTY_OTHR
	260	AIFMD: DER_OTH_OTHR
	261	AIFMD: PHY_RES_RESL

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	262	AIFMD: PHY_RES_COML
	263	AIFMD: PHY_RES_OTHR
	264	AIFMD: PHY_CTY_PCTY
	265	AIFMD: PHY_TIM_PTIM
	266	AIFMD: PHY_ART_PART
	267	AIFMD: PHY_TPT_PTPT
	268	AIFMD: PHY_OTH_OTHR
	269	AIFMD: CIU_OAM_MMFC
	270	AIFMD: CIU_OAM_AETF
	271	AIFMD: CIU_OAM_OTHR
	272	AIFMD: CIU_NAM_MMFC
	273	AIFMD: CIU_NAM_AETF
	274	AIFMD: CIU_NAM_OTHR
	275	AIFMD: CIU_XXX_MMFC
	276	AIFMD: CIU_XXX_AETF
	277	AIFMD: CIU_XXX_OTHR
	278	AIFMD: OTH_OTH_OTHR
	279	AIFMD: NTA_NTA_NOTA
	300	BVV2: alternative investment
	301	BVV2: diversified alternative investment
	302	BVV2: instrument contains alternative investments
	303	BVV2: alternative investment - confirmed
	304	BVV2: diversified alternative investment - confirmed
	305	BVV2: instrument contains alternative investments - confirmed
	306	BVV2: instrument contains no alternative investments - confirmed
	307	BVV2: Infrastructure Assets
	308	BVV2: Compliant Funds
	400	FinfraG
	401	Equivalence under Art. 30
	402	Recognition under Art. 32
	403	Endorsement under Art. 33
	404	Authorisation under Art. 34
	405	Registration under Art. 34
REPORTING REGULATION APPLICABILITY	Name of the regulation rule status that applies to mutual fund transactions.	
	1	Liable/ applicable
	2	Potentially liable/ applicable
	3	Exempt/ not liable/applicable
	4	Exempt, subject to conditions
	5	Partly exempt
	6	Partly exempt, Venture Capital Trust
	7	Subject to review

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	8 Liability position obscure
	9 No code applicable
	10 Progressive allowance, subject to conditions
	11 Potentially not liable/ applicable
	12 Liable/ applicable - confirmed
	13 Not applicable / liable; confirmed
	14 In
	15 Out
	16 Yes
	17 No
	18 In scope
	19 Exempt grandfathered
	20 Income equal. §5(1)3 as p. inv. leg., not only f. tax purp. (WM)
	21 Income equalization for tax purposes (WM)
	22 No income equalization (WM)
	23 To be announced (WM)
	24 Not relevant (WM)
	25 Income equal. §5(1)3 in connect. w. prof. certificate (WM)
	26 No income equal. §5(1)3 in connect. w. prof. certificate (WM)
	27 Not applicable
	28 Liable depending on the triggering underlying
	29 Exempt short-term
	30 In scope materially modified security
	31 Authorized
	33 In scope; confirmed
	34 Potentially in scope
	35 Out of scope / potentially in scope for combined transactions; confirmed
	36 Exempt qualified index
	37 Exempt qualified index; confirmed
	38 Qualified index
	39 In scope materially modified; confirmed
	40 Out of scope AMC; confirmed
	41 Exempt on IRS exception list for ETNs
	42 Reportable
	43 Potentially reportable
	44 Potentially reportable (AMC)
	45 Not reportable; confirmed
	46 Reportable; confirmed
	47 Exempt from Reporting; confirmed
	48 Qualified index safe harbour
	49 Out of scope

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	50	Exempt from Reporting
	51	suspended
	52	Suspension Revoked
	53	Re-suspended
	54	From EU Level to TV Level
	55	From TV Level to EU Level
	56	Notified by Authority
	57	Withdrawn by Authority
	58	According to HK SFC - Hong Kong
	59	According to HK SFC - overseas
	60	Specific applicability depending on relevant law / regulation
	61	According to SFDR/Taxonomy
	62	According to SFDR/Taxonomy estimated
	63	Substitute for SFDR/Taxonomy data
	64	Potentially yes
	65	Potentially no
	66	Non-qualified index
	67	M - Material liquidity risk
	68	I - Illiquid
	69	L - no liquidity issue
	70	New PRIIPS methodology
	71	Full PRIIPS
	72	Other methodology
	98	Information not available
	99	Unknown
REPORTING REGULATION OBJECT	Name of of the target of the tax rule.	
	1	Capital gain
	2	Interest
	3	Dividend
	4	Transaction
	5	Limited Partnership
	6	Capital gain, personal income/PIL (inactive)
	7	Capital gain, personal income (inactive)
	8	Capital gain resulting from transformation (inactive)
	9	Capital gain, leverage product/FCIMT (inactive)
	10	Redemp.Prem.Bond non EEA
	11	Redemp.Prem.Bond EEA
	12	Redemp.Prem.Bond FRA
	13	Redemp.Prem.Bond FRA (01.10.84-01.01.87)
	14	Capital gain FWT (Purchase before 01.01.2009)
	15	Capital gain FWT (Purchase before 15.03.2007)

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
16	Fund
17	Bond / Structured Product
18	EIS - Excluded Indexed Security
19	Real estate
20	Transfer
21	SPV < 5 years, French Money Market
22	Bonds and other instruments
23	Leveraged products and FCIMT, French market (inactive)
24	Leveraged products, non French market (inactive)
25	Equities, Funds, SPV > 5 years
26	Income resulting from bond transformation
27	Unit trusts and mutual funds (HK SFC, Unlisted products)
28	Investment-linked assurance schemes (HK SFC, Unlisted products)
29	Structured investment products (HK SFC, Unlisted products)
30	Mandatory provident funds (HK SFC, Unlisted products)
31	Pooled retirement funds (HK SFC, Unlisted products)
32	Unlisted shares and debentures (HK SFC, Unlisted products) (inactive)
33	Investment-linked deposits (HK SFC, Unlisted products) (inactive)
34	Paper gold schemes (HK SFC, Unlisted products)
35	Exchange-traded funds (HK SFC, Listed products)
36	Real estate investment trusts (HK SFC, Listed products)
37	Closed-end funds (HK SFC, Listed products)
38	Listed shares and debentures (HK SFC, Listed products)
39	Leveraged products
40	Dividend equivalent payment acc. Section 871(m)
41	Positive target market (Y)
42	Negative target market (N)
43	Neutral target market
44	Sales transaction
47	Swiss security
48	Foreign security
49	Derivative
50	Sales transaction (purchases after 01.01.2018)
51	Investmentfonds i.S.d § 1 InvStG
52	Spezial-Investmentfonds i.S.d § 26 InvStG
53	Altersvorsorgevermoegensfonds i.S.d § 53 InvStG
54	Leveraged and Inverse Products (HK SFC, Listed products)
55	Open-Ended Fund Companies (HK SFC, Listed products)
56	Open-Ended Fund Companies (HK SFC, Unlisted products)
57	IUP acc.to CH-Fed.Tax.Admin, mod.diff.tax
58	Non-IUP acc.to CH-Fed.Tax.Admin.

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	59 IUP acc. to CH-Fed.Tax.Admin, pure diff.tax
	60 Fund Distribution
	61 IUP, pure diff. tax
	62 GOVS
	63 SUNS
	64 FIDE
	65 NFID
	66 SEPR
	67 MEQU
	68 OEQU
	69 OTHR
	70 INVG
	71 NIVG
	72 NOTR
	73 ESMA Main Index
	74 Component of an ESMA Main Index
	75 NOAP
	76 Own funds / Regulatory capital
	77 Eligible liabilities (Senior unsecured)
	78 Risk Retention
	80 Structured instrument
	81 Convertible bond / CoCo
	82 Bond with warrant(s) attached
	83 Exchange traded note/commodity (ETN/ETC)
	84 Issued by special purpose vehicle (SPV)
	85 Asset/Mortgage backed security (ABS/MBS)
	86 Make whole call provision
	87 Inflation linked/indexed bond
	88 Insurance linked security (ILS)
	89 Dual currency bond
	90 Loan participation note (LPN)
	91 Exposure to reference value(s)
	92 Interest cap and/or floor
	93 Collective investment vehicle / UCITS
	94 Collective investment vehicle / non-UCITS
	95 Convertible share
	96 Leveraged product / Mini-Future
	97 Listed option
	98 Listed future
	99 Diversified index
	100 Share

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	101	Security
	102	Equity REIT
	103	Unit trust REIT
	104	Alternative Investmentfonds (AIF)
TAX NAME	Name of the tax due on mutual fund investment :	
	1	Lots, tickets and bonuses (old)
	2	Other income
	3	French shares (old)
	4	Shares/Income with discount
	5	General (old)
	6	Venture capital company (capital gains tax)
	7	French negotiable claims
	8	Non-negotiable claims EEA
	9	Bonds issued before 01.10.84
	10	Bonds issued between 01.10.84 and 31.12.86
	11	French bonds issued from 01.01.87
	12	Other french incomes (treasury bills, certificate of deposit)
	13	French bonds issued in France or abroad
	14	Foreign non-negotiable claims
	15	Capital appreciation fund
	16	Special events
	17	Issue discount
	18	Redemption surplus
	19	Non-taxable income to be declared
	20	Gains from selling sec. after merger/acq.
	21	Investment fund related products
	22	Capital contribution principle
	23	(06) Dividend by US corp.gen. (inactive)
	24	Dividend tax share earning
	25	Dividend tax free earning
	26	Dividend tax capital earning
	27	Dividend tax free share earning
	28	Dividend tax optional capital earning
	29	Dividend tax optional share earning
	30	Dividend pension tax factor
	33	Investment fund (AT)
	34	Dividend
	35	Partially qualified dividend
	36	Qualified dividend
	37	EU-retention tax/exchange of information
	38	Foreign bonds

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	39 Non-qualified dividend
	44 French shares and UCITS (w/o disc.)
	45 SICOMI/ with discount/ reportable/ taxable
	46 Foreign shares and bonds
	47 French Shares and UCITS (double disc.)
	48 Foreign shares and european fund 'coordonnees'
	49 Taxable French shares and funds
	50 Capital repayment, indemnity, lot.
	51 EEA bonds
	52 Non-negotiable claims EU with PIL
	53 Foreign shares (double discount)
	54 Negotiable debt securities EU
	55 Shs.OPVCM FR,tax-/reportable,double disc./CI restr
	56 Venture capital company (net inc.risky portf.-sec. ex.)
	57 A0 _____ Non taxable inc.out capital Reserves
	58 A5 _____ Inc.,distr. liq., taxable Canada
	59 A6 _____ Inc.,distr.liqu.,taxable Belgium
	60 B0 _____ Inc.shares/part.cert.Belgian cy
	61 B01 _____ Inc. shares/part.cert.BE cy /1.1.94
	62 D321 _____ Int. loans Belg.cred.inst., >28/2/90
	63 D321 M _____ Int. loans D321 quoted int.reimburse
	64 D421 _____ Int. gov.,prov.,mun. loans, >28/2/90
	65 D421 M _____ Int. loans D421 quoted int.reimburse
	66 E331 _____ Int. loans fin. inst., >28/2/90
	67 E331 M _____ Int. loans E331 quoted int.reimburse
	68 E341 _____ Int. loans issued >28/2/90
	69 E341 M _____ Int. loans E341 quoted int.reimburse
	70 GB12 _____ Ordinary income foreign shares
	71 GB15 _____ Inc.shares French investment company
	72 GE11 _____ Int.for. tax deducted at source
	73 GE21 _____ Int.for. no tax deducted at source
	74 H0 _____ Inc.Belg.com.inv.fds.,sep. valued
	75 H1 _____ Inc.foreign com.inv.fds.,sep. valued
	76 E 041 _____ Int. loans issued after 1/12/62
	77 Non taxable income, not to be declared
	78 Interest proportion for Belgium (inactive)
	79 Taxable with convention
	80 Taxable without convention
	81 Non taxable in country of origin
	82 Local taxes
	83 No local taxes

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	84 Index and basket certificates
	85 Self-verification reporting/non-report. fonds AT
	86 Investment funds
	87 Venture capital company (capital gains tax)
	88 French negotiable claims
	89 Non-negotiable claims EEA
	90 Bonds issued between 01.10.84 and 31.12.86
	91 French bonds issued from 01.01.87
	92 Other french incomes (treasury bills, certificate of deposit)
	93 French bonds issued in France or abroad
	94 Foreign non-negotiable claims
	95 Gains from selling sec. after merger/acq.
	96 Foreign bonds
	97 French shares and UCITS - w/o discount
	98 Foreign shares - w/o discount
	99 Unknown
	100 French Shares and UCITS - discount
	101 EEA bonds
	102 Foreign shares - discount
	103 Venture capital company (net inc.risky portf.-sec. ex.)
	104 FTT liable
	105 FTT not liable - securities issue
	106 FTT not liable - Intra-group TRX
	107 FTT depending on shares delivered
	108 One-time interest payoff Bondfloor
	109 UCITS - gains with deduction for holding period
	110 UCITS - gains without deduction for holding period
	111 Betrag fuer Privatanleger mit Option
	112 Betrag fuer Privatanleger ohne Option
	113 Betrag fuer Betriebsvermoegen mit Option
	114 Betrag fuer Betriebsvermoegen ohne Option
	115 Betrag fuer Betriebsvermoegen einer juristischen Person
	116 Betrag fuer Stiftung
	117 Betrag fuer Privatanleger mit Option Selbstnachweis
	118 Betrag fuer Privatanleger ohne Option Selbstnachweis
	119 Betrag fuer Betriebsvermoegen mit Option Selbstnachweis
	120 Betrag fuer Betriebsvermoegen ohne Option Selbstnachweis
	121 Betrag fuer Betriebsvermoegen einer juristischen Person Selbstnachweis
	122 Betrag fuer Stiftung Selbstnachweis
	123 Event without deduction of Swiss withholding tax
	124 BE-retention tax/exchange of information

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	125	Dividend Equivalent Payment
	126	Capital Gain
	127	Real Estate Fund with direct property holding
	128	Return of capital
TAX OBJECT	Object of taxation on mutual fund transactions.	
	1	Capital gain
	2	Interest
	3	Dividend
	4	Transaction
	5	Limited Partnership
	6	Capital gain, personal income/PIL (inactive)
	7	Capital gain, personal income (inactive)
	8	Capital gain resulting from transformation (inactive)
	9	Capital gain, leverage product/FCIMT (inactive)
	10	Redemp.Prem.Bond non EEA
	11	Redemp.Prem.Bond EEA
	12	Redemp.Prem.Bond FRA
	13	Redemp.Prem.Bond FRA (01.10.84-01.01.87)
	14	Capital gain FWT (Purchase before 01.01.2009)
	15	Capital gain FWT (Purchase before 15.03.2007)
	16	Fund
	17	Bond / Structured Product
	18	EIS - Excluded Indexed Security
	19	Real estate
	20	Transfer
	21	SPV < 5 years, French Money Market
	22	Bonds and other instruments
	23	Leveraged products and FCIMT, French market (inactive)
	24	Leveraged products, non French market (inactive)
	25	Equities, Funds, SPV > 5 years
	26	Income resulting from bond transformation
	27	Unit trusts and mutual funds (HK SFC, Unlisted products)
	28	Investment-linked assurance schemes (HK SFC, Unlisted products)
	29	Structured investment products (HK SFC, Unlisted products)
	30	Mandatory provident funds (HK SFC, Unlisted products)
	31	Pooled retirement funds (HK SFC, Unlisted products)
	32	Unlisted shares and debentures (HK SFC, Unlisted products) (inactive)
	33	Investment-linked deposits (HK SFC, Unlisted products) (inactive)
	34	Paper gold schemes (HK SFC, Unlisted products)
	35	Exchange-traded funds (HK SFC, Listed products)
	36	Real estate investment trusts (HK SFC, Listed products)

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	37 Closed-end funds (HK SFC, Listed products)
	38 Listed shares and debentures (HK SFC, Listed products)
	39 Leveraged products
	40 Dividend equivalent payment acc. Section 871(m)
	41 Positive target market (Y)
	42 Negative target market (N)
	43 Neutral target market
	44 Sales transaction
	47 Swiss security
	48 Foreign security
	49 Derivative
	50 Sales transaction (purchases after 01.01.2018)
	51 Investmentfonds i.S.d § 1 InvStG
	52 Spezial-Investmentfonds i.S.d § 26 InvStG
	53 Altersvorsorgevermoegensfonds i.S.d § 53 InvStG
	54 Leveraged and Inverse Products (HK SFC, Listed products)
	55 Open-Ended Fund Companies (HK SFC, Listed products)
	56 Open-Ended Fund Companies (HK SFC, Unlisted products)
	57 IUP acc.to CH-Fed.Tax.Admin, mod.diff.tax
	58 Non-IUP acc.to CH-Fed.Tax.Admin.
	59 IUP acc. to CH-Fed.Tax.Admin, pure diff.tax
	60 Fund Distribution
	61 IUP, pure diff. tax
	62 GOVS
	63 SUNS
	64 FIDE
	65 NFID
	66 SEPR
	67 MEQU
	68 OEQU
	69 OTHR
	70 INVG
	71 NIVG
	72 NOTR
	73 ESMA Main Index
	74 Component of an ESMA Main Index
	75 NOAP
	76 Own funds / Regulatory capital
	77 Eligible liabilities (Senior unsecured)
	78 Risk Retention
	80 Structured instrument

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	81	Convertible bond / CoCo
	82	Bond with warrant(s) attached
	83	Exchange traded note/commodity (ETN/ETC)
	84	Issued by special purpose vehicle (SPV)
	85	Asset/Mortgage backed security (ABS/MBS)
	86	Make whole call provision
	87	Inflation linked/indexed bond
	88	Insurance linked security (ILS)
	89	Dual currency bond
	90	Loan participation note (LPN)
	91	Exposure to reference value(s)
	92	Interest cap and/or floor
	93	Collective investment vehicle / UCITS
	94	Collective investment vehicle / non-UCITS
	95	Convertible share
	96	Leveraged product / Mini-Future
	97	Listed option
	98	Listed future
	99	Diversified index
	100	Share
	101	Security
	102	Equity REIT
	103	Unit trust REIT
	104	Alternative Investmentfonds (AIF)
TAX STATUS	Tax status that applies to mutual fund transactions.	
	1	Liable/ applicable
	2	Potentially liable/ applicable
	3	Exempt/ not liable/applicable
	4	Exempt, subject to conditions
	5	Partly exempt
	6	Partly exempt, Venture Capital Trust
	7	Subject to review
	8	Liability position obscure
	9	No code applicable
	10	Progressive allowance, subject to conditions
	11	Potentially not liable/ applicable
	12	Liable/ applicable - confirmed
	13	Not applicable / liable; confirmed
	14	In
	15	Out
	16	Yes

Table 19: Tax / Regulation / Reporting Variables		
Variable	Description	
	17	No
	18	In scope
	19	Exempt grandfathered
	20	Income equal. §5(1)3 as p. inv. leg., not only f. tax purp. (WM)
	21	Income equalization for tax purposes (WM)
	22	No income equalization (WM)
	23	To be announced (WM)
	24	Not relevant (WM)
	25	Income equal. §5(1)3 in connect. w. prof. certificate (WM)
	26	No income equal. §5(1)3 in connect. w. prof. certificate (WM)
	27	Not applicable
	28	Liable depending on the triggering underlying
	29	Exempt short-term
	30	In scope materially modified security
	31	Authorized
	33	In scope; confirmed
	34	Potentially in scope
	35	Out of scope / potentially in scope for combined transactions; confirmed
	36	Exempt qualified index
	37	Exempt qualified index; confirmed
	38	Qualified index
	39	In scope materially modified; confirmed
	40	Out of scope AMC; confirmed
	41	Exempt on IRS exception list for ETNs
	42	Reportable
	43	Potentially reportable
	44	Potentially reportable (AMC)
	45	Not reportable; confirmed
	46	Reportable; confirmed
	47	Exempt from Reporting; confirmed
	48	Qualified index safe harbour
	49	Out of scope
	50	Exempt from Reporting
	51	suspended
	52	Suspension Revoked
	53	Re-suspended
	54	From EU Level to TV Level
	55	From TV Level to EU Level
	56	Notified by Authority
	57	Withdrawn by Authority
	58	According to HK SFC - Hong Kong

Table 19: Tax / Regulation / Reporting Variables	
Variable	Description
	59 According to HK SFC - overseas
	60 Specific applicability depending on relevant law / regulation
	61 According to SFDR/Taxonomy
	62 According to SFDR/Taxonomy estimated
	63 Substitute for SFDR/Taxonomy data
	64 Potentially yes
	65 Potentially no
	66 Non-qualified index
	67 M - Material liquidity risk
	68 I - Illiquid
	69 L - no liquidity issue
	70 New PRIIPS methodology
	71 Full PRIIPS
	72 Other methodology
	98 Information not available
	99 Unknown

How to extract data from the EUROFIDAI mutual funds database?

The procedure to extract data is the same for the two market segments (over-the-counter and organized markets). Extraction of price or net asset value time-series and other information on a fund is done using the EUROFIDAI code of the fund.

Warning: ISIN codes can change over time. We strongly recommend using EUROFIDAI codes to get the full history of a fund.

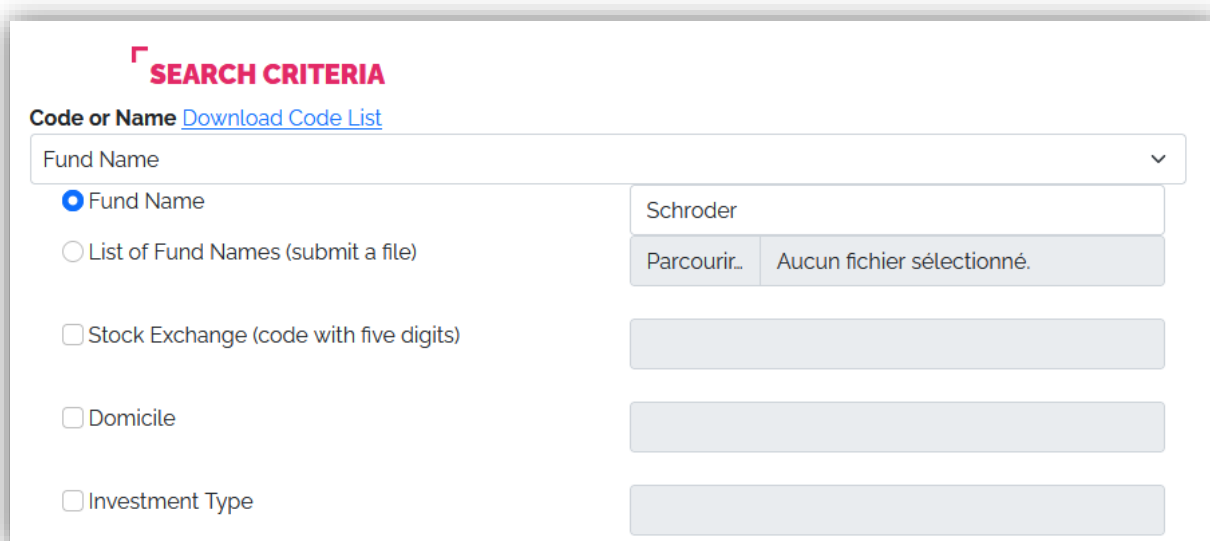
Step 1: How to find EUROFIDAI codes (“Code search” tab)

There are two ways to find a EUROFIDAI code:

- via a complete list of funds (over-the-counter and organized markets) 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 fund name or issuer name or an ISIN code (the search can be extended to a list of stock or company names or a list of ISIN codes).

If you don’t have the Eurofidai Code of the fund, click on “Click here for Code list” which will download two files (xlsx and csv) with the corresponding Eurofidai code.

Figure 1: Code search



SEARCH CRITERIA

Code or Name [Download Code List](#)

Fund Name

Fund Name

List of Fund Names (submit a file)

Stock Exchange (code with five digits)

Domicile

Investment Type

Parcourir... Aucun fichier sélectionné.

Note: Users may optimize their search by specifying additional search criteria. See **Figure 2** for funds traded OTC and **Figure 3** for funds traded on organized markets.

Figure 2: Code search – information on funds traded over-the-counter

RESULT SELECTION

<input checked="" type="checkbox"/> Date of First Available Data	<input type="checkbox"/> Number of observations
<input checked="" type="checkbox"/> Date of Last Available Data	<input type="checkbox"/> Original Issuer Code
<input checked="" type="checkbox"/> Eurofidai Code	<input type="checkbox"/> Sicovam code
<input checked="" type="checkbox"/> Fund Name	<input type="checkbox"/> Stock Exchange
<input type="checkbox"/> Fund Status	<input type="checkbox"/> Stock Exchange Country
<input type="checkbox"/> Inception Date	<input type="checkbox"/> Stock Exchange Type
<input type="checkbox"/> Investment Type	<input type="checkbox"/> Valoren Code
<input type="checkbox"/> Isin Code	<input type="checkbox"/> Valoren Code: Expiration date
<input type="checkbox"/> Isin Code: Beginning of Validity Date	<input type="checkbox"/> Valoren Code: Expiration Reason
<input type="checkbox"/> Issuer Code	
<input type="checkbox"/> Issuer Domicile	
<input type="checkbox"/> Issuer Expiration Date	
<input type="checkbox"/> Issuer Expiration Reason	
<input type="checkbox"/> Issuer Legal Form	
<input type="checkbox"/> Issuer Name	
<input type="checkbox"/> Issuer Status	
<input type="checkbox"/> Issuer Type	
<input type="checkbox"/> Issuer Website	

[reverse all](#) [unselect all](#) [select all](#)

Figure 3: Code search – information on funds traded on organized markets

RESULT SELECTION

<input checked="" type="checkbox"/> Date of First Available Data	<input type="checkbox"/> Net Asset Value Currency (ISO)
<input checked="" type="checkbox"/> Date of Last Available Data	<input type="checkbox"/> Number of observations
<input checked="" type="checkbox"/> Eurofidai Code	<input type="checkbox"/> Original Issuer Code
<input checked="" type="checkbox"/> Fund Name	<input type="checkbox"/> Sicovam code
<input type="checkbox"/> Fund Status	<input type="checkbox"/> Valoren Code
<input type="checkbox"/> Inception Date	<input type="checkbox"/> Valoren Code: Expiration date
<input type="checkbox"/> Index Name	<input type="checkbox"/> Valoren Code: Expiration Reason
<input type="checkbox"/> Investment Type	
<input type="checkbox"/> Isin Code	
<input type="checkbox"/> Isin Code: Beginning of Validity Date	
<input type="checkbox"/> Issuer Code	
<input type="checkbox"/> Issuer Domicile	
<input type="checkbox"/> Issuer Expiration Date	
<input type="checkbox"/> Issuer Expiration Reason	
<input type="checkbox"/> Issuer Legal Form	
<input type="checkbox"/> Issuer Name	
<input type="checkbox"/> Issuer Status	
<input type="checkbox"/> Issuer Type	
<input type="checkbox"/> Issuer Website	

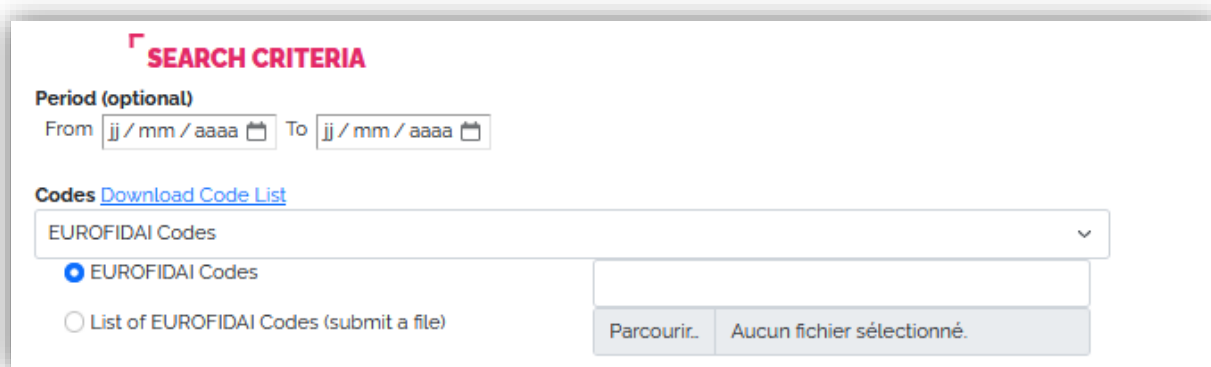
[reverse all](#) [unselect all](#) [select all](#)

Step 2: Extract price and net asset value time series

Under the “Data extraction” tab (**Figure 4**), use the EUROFIDAI code (or a list of codes in a txt file with one code per row) to extract price or net asset value time series for funds traded over-the-counter (**Figure 5**) and funds traded on organized markets (**Figure 6**).

You can narrow down your search to a specific time period. Otherwise, the data is downloaded for the whole period for which prices are available

Figure 4: Data extraction



SEARCH CRITERIA

Period (optional)
From To

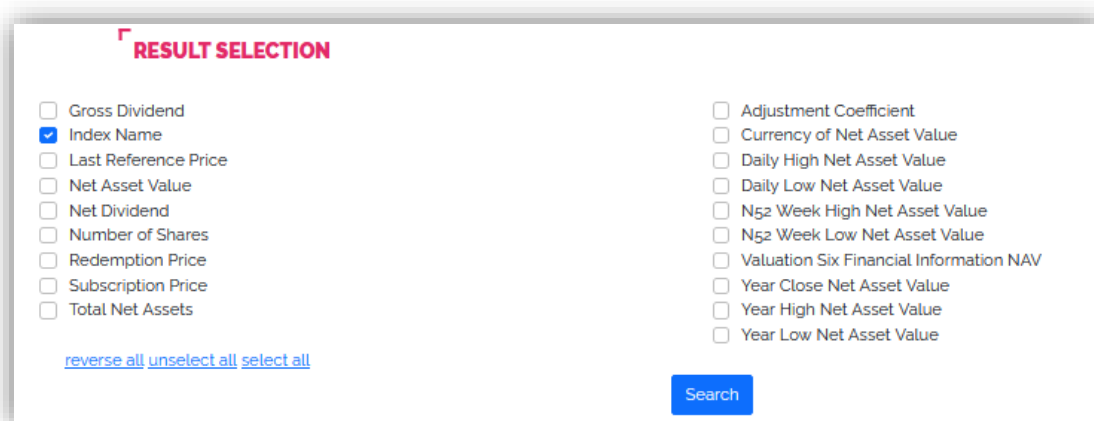
Codes [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes

List of EUROFIDAI Codes (submit a file)

Figure 5: Data extraction - data available for funds traded over-the-counter



RESULT SELECTION

Gross Dividend

Index Name

Last Reference Price

Net Asset Value

Net Dividend

Number of Shares

Redemption Price

Subscription Price

Total Net Assets

Adjustment Coefficient

Currency of Net Asset Value

Daily High Net Asset Value

Daily Low Net Asset Value

N52 Week High Net Asset Value

N52 Week Low Net Asset Value

Valuation Six Financial Information NAV

Year Close Net Asset Value

Year High Net Asset Value

Year Low Net Asset Value

[reverse all](#) [unselect all](#) [select all](#)

Figure 6: Data extraction - data available for funds traded on organized markets

RESULT SELECTION

<input type="checkbox"/> Closing Price	<input type="checkbox"/> Adjustment Coefficient
<input type="checkbox"/> Highest Price	<input type="checkbox"/> Best Ask Price
<input type="checkbox"/> Last Reference Price	<input type="checkbox"/> Best Bid Price
<input type="checkbox"/> Lowest Price	<input type="checkbox"/> Currency of Quoted Price
<input type="checkbox"/> Mean Price	<input type="checkbox"/> Daily High Mid
<input type="checkbox"/> Number of Shares	<input type="checkbox"/> Daily Low Mid
<input type="checkbox"/> Opening price	<input type="checkbox"/> Gross Dividend
<input type="checkbox"/> Trading Volume (in number of shares)	<input type="checkbox"/> Net Dividend
<input checked="" type="checkbox"/> Trading Volume (value)	<input type="checkbox"/> Year High Mid
	<input type="checkbox"/> Year High Trade
	<input type="checkbox"/> Year Low Mid
	<input type="checkbox"/> Year Low Trade

[reverse all](#) [unselect all](#) [select all](#)

[Search](#)

Step 3: Extract complementary information

Under the “Complementary information” tab, use the EUROFIDAI code (or a list of codes in a txt file with one code per row) to get information on fund characteristics (see **Figure 7**). The variables are the same for mutual funds traded over-the-counter and on organized markets. You can narrow down you search to a specific time period. Otherwise, the data is downloaded for the whole period where prices are available.

Figure 7: Extraction of further information

SEARCH CRITERIA

Period (optional)
From To

Codes [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes

List of EUROFIDAI Codes (submit a file)

RESULT SELECTION

General Characteristics

Classification

Related Institutions

Fees

Minimum Amount of Subscription

Authorized Sale Country

Investment Policy

Fund Asset Allocation

Benchmark

Tax / Regulation / Reporting

Text Formatted with Separators: '|' (vertical stroke)

[Download](#)

Note that in the results files, there is no EUROFIDAI code, but a primary code (for further explanation, please see the documentation).