

*The data set is composed of the following, where all returns are in euros (EUR).*

### **Industry Portfolios**

*See description in attached document 49IndustryPortfoliosInfo.txt*

#### **49 Industry Portfolios**

### **Developed Market Factors and Returns**

*25 indices in different developed markets, these are stocks in a region sorted into five market cap (ME) and five Profitability (OP) groups at the end of each June. The size breakpoints (ME) for a region are the 3rd, 7th, 13th, and 25th percentiles of the region's aggregate market capitalization. The OP breakpoints for all stocks in a region are the 20th, 40th, 60th, and 80th percentiles of OP for the big (top 90% of market cap) stocks of the region.*

**25 Global** Portfolios Formed on Size and Operating Profitability

**25 North American** Portfolios Formed on Size and Operating Profitability

**25 European** Portfolios Formed on Size and Operating Profitability

**25 Japanese** Portfolios Formed on Size and Operating Profitability

**25 Asia Pacific** (excluding Japan) Portfolios Formed on Size and Operating Profitability

### **Eurobond Indices**

*The indices track different types of investment grade, fixed rate public obligations from the eurozone countries. These indices serve as an aggregate exposure to the European government bond market and are used as benchmarks by many investment funds and exchange-traded funds*

### **6 Bloomberg Barclays Euro Aggregate Treasury Indices**

*LET1TREU Short-term 1-3 yrs*

*LET3TREU Short-term 3-5 yrs*

*LET5TREU Intermediate term 5-7 yrs*

*LET7TREU Intermediate term 7-10 yrs*

*LET0TREU Long-term 10+ yrs*

*LEATTREU Total return on eurozone government bond market*