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| **Sub-index**  | **Variables**  | **PCA Loadings**  |
| Output  | Real GDP  | 0.2418 |
| Agriculture, value added, as a percentage of GDP  | -0.3818 |
| Gross fixed capital formation as a percentage of GDP  | -0.0514 |
| Industry as a percentage of GDP  | -0.1672 |
| Manufacturing value added, as a percentage of GDP  | 0.2504 |
| Total natural resource rents as a percentage of GDP  | -0.3246 |
| Services value added, as a percentage of GDP  | 0.4597 |
| Medium and high technology manufacturing value added share in total manufacturing value added  | 0.4434 |
| Manufacturing value added per capita  | 0.4349 |

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| **Sub-index**  | **Variables**  | **PCA Loadings**  |
|  | Excise tax revenue as a percentage of GDP  | 0.3791 |
| Income tax revenue as a percentage of GDP  | 0.4367  |
| Goods and services tax revenue as a percentage of GDP  | 0.4432 |
| Tax revenue as a percentage of GDP  | 0.4992 |
| Total revenue as a percentage of GDP  | 0.4283  |
| Trade revenue as a percentage of GDP  | -0.1914  |

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| **Sub-index**  | **Variables**  | **PCA Loadings**  |
| Trade  | Total value of exports  | 0.4376 |
| Fuel exports as percentage of merchandise exports  | -0.2246 |
| Export market concentration index (Hirschman-Herfindahl Index, HHI)  | -0.1396  |
| Total value of imports  | 0.4422  |
| Manufactured exports as a percentage of total merchandise exports  | 0.3430  |
| Medium and high technology manufactured exports as a percentage of total manufactured exports  | 0.3538  |
| Merchandise trade as a percentage of GDP  | 0.0416  |
| Total value of services exports  | 0.4313  |
| Export product concentration index  | -0.3309 |
| Import product concentration index  | -0.0551  |

EDI+ PCA Loadings

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| **Sub-index**  | **Variables**  | **PCA Loadings**  |
| Trade  | Total value of exports  | 0.3821 |
| Fuel exports as percentage of merchandise exports  | -0.1990 |
| Export market concentration index (Hirschman-Herfindahl Index, HHI)  | -0.1428  |
| Total value of imports  | 0.3813 |
| Manufactured exports as a percentage of total merchandise exports  | 0.3423  |
| Medium and high technology manufactured exports as a percentage of total manufactured exports  | 0.3489  |
| Merchandise trade as a percentage of GDP  | 0.0797  |
| Total value of services exports  | 0.3735  |
| Export product concentration index  | -0.3018 |
| Import product concentration index  | -0.0403  |
|  | ICT services as a % of trade in services  | 0.0908 |
|  | Exports of ICT Goods as a % of Total Exports  | 0.2804 |
|  | Digitally deliverable services exports as a % of total trade in services  | 0.2902 |