



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

STOCKS

DAILY DATABASE

Version: March 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

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Database update

The EUROFIDAI Daily Stock Database has been updated through **December 2023** and the geographical area covered has been extended. Africa and Latin America are now included.

The database now covers: **97 countries, 470 stock exchanges, 130 867 stocks and 97 081 companies.**¹

There is the distribution according to geographical area:

- **96 388 stocks** listed on **319 stock exchanges** in **38 European countries**
- **50 025 stocks** listed on **110 stock exchanges** in **28 Asia, Middle-East and Oceania countries.**
- **1 399 stocks** listed on **20 stock exchanges** in **16 African countries**
- **5 531 stocks** listed on **21 stock exchanges** in **15 Latin American countries.**

¹ The total number of stocks is net of stocks listed on multiple markets, whether they are in the same or different continents. For instance, a stock listed in Paris and Hong Kong is counted as one stock.

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A. Overview

This section contains general information about the content of the EUROFIDAI – ESSEC Daily Stock Database.

EUROFIDAI – ESSEC stock database is designed for research use. A great deal of effort and extensive resources go into making the database accurate. Our added value is to provide academics with verified, controlled and homogeneous data.

The EUROFIDAI – ESSEC stock database provides market data on common stocks and stock-related securities traded in 38 European countries, 28 Asian Middle-East and Oceania countries, 16 African countries, and 15 Latin American countries.

The European stock database comprise the following countries:

Austria, Belgium, Bosnia, Bulgaria, Croatia, Cyprus, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Lithuania, Luxembourg, Macedonia, Malta, Montenegro, Netherlands, Norway, Poland, Portugal, Romania, Russia, Serbia, Slovakia, Slovenia, Spain, Sweden, Switzerland, Turkey, United Kingdom and Ukraine.

The Asia, Middle-East and Oceania stock database comprise the following countries:

Australia, Bahrain, Bangladesh, China, Hong-Kong, India, Indonesia, Israel, Japan, Jordan, Kazakhstan, Kuwait, Lebanon, Malaysia, Nepal, New Zealand, Oman, Pakistan, Philippines, Qatar, Saudi Arabia, Singapore, South Korea, Sri-Lanka, Taiwan, Thailand, United Arab Emirates, Vietnam.

The African stock database comprise the following countries:

Botswana, Côte d’Ivoire, Egypt, Ghana, Kenya, Malawi, Mauritius, Morocco, Namibia, Nigeria, South Africa, Tanzania, Tunisia, Uganda, Zambia, Zimbabwe.

The Latin American stock database comprise the following countries:

Argentina, Barbados, Brazil, Cayman Islands, Chile, Colombia, Ecuador, El Salvador, Jamaica, Mexico, Panama, Peru, Trinida and Tobago, Uruguay, Venezuela.

Table 1 reports for each country:

- period covered by the database
- number of stock exchanges
- total number of observations
- number of securities
- number of principal trading lines
- number of companies

The raw data is primarily provided by SIX FINANCIAL INFORMATION and completed by data from Euronext for the countries of the Euronext area.

We provide data from traditional stock exchanges as well as from electronic stock markets or multilateral trade facilities. Table 2 and Table 3 provides the complete list of all stock exchanges and trading segments respectively for European countries and Asia, Middle-East and Oceania countries.

1. Information by countries

Remark: The number of observations and securities for a given country may vary from one year to another. It may also change with the introduction of a new exchange.

Table 1: Periods covered and number of securities by countries							
Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
A: European Countries							
Austria	07/01/1986	29/12/2023	7	2654206	14919	250	9734
Belgium	03/01/1986	29/12/2023	6	1983084	1377	503	777
Bosnia	20/10/2005	29/12/2023	2	1397680	1139	1087	1096
Bulgaria	03/09/1999	29/12/2023	2	1464425	1109	587	968
Croatia	11/04/2002	29/12/2023	3	544958	328	305	311
Cyprus	28/09/1993	29/12/2023	1	404876	287	215	241
Czech Republic	06/01/1995	29/12/2023	5	643074	1296	1173	1227
Denmark	03/01/1986	29/12/2023	5	1545941	1043	501	567
Estonia	07/05/1996	29/12/2023	2	117609	90	70	76
Finland	03/01/1986	29/12/2023	4	1190848	645	345	365
France	03/01/1977	29/12/2023	14	11125249	8366	2880	3805
Germany	03/01/1986	29/12/2023	51	280823677	61529	2019	38120
Greece	27/01/1988	29/12/2023	2	1887533	795	461	478
Hungary	06/01/1994	29/12/2023	7	444528	3060	122	1926
Iceland	13/11/1995	29/12/2023	2	138039	120	65	74
Ireland	03/01/1986	29/12/2023	8	433007	385	84	246
Italy	03/01/1986	29/12/2023	11	4687007	3396	893	2242
Latvia	10/01/1997	29/12/2023	2	152468	97	88	89
Lithuania	23/01/1997	29/12/2023	2	206633	132	106	107
Luxembourg	03/01/1986	29/12/2023	3	856328	1132	93	704

² The EUROFIDAI principal trading line refers to the EUROFIDAI code of the most traded line in the domicile country of the issuer. See section C.4.

Table 1: Periods covered and number of securities by countries

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
Macedonia	11/04/2002	28/12/2023	1	620541	689	479	495
Malta	03/01/2002	29/12/2023	1	85035	43	38	39
Montenegro	06/01/2022	29/12/2023	1	36592	131	86	129
Netherlands	03/01/1986	29/12/2023	23	6618240	7454	472	4990
Norway	03/01/1986	29/12/2023	5	1737831	1287	829	1037
Poland	02/01/1995	29/12/2023	4	3551261	2007	1261	1348
Portugal	11/12/1989	29/12/2023	3	508746	431	233	247
Romania	24/07/1997	29/12/2023	8	2238223	1395	1311	1356
Russian Federation	15/07/1996	29/12/2023	18	4712952	2448	1617	1730
Serbia	16/05/2005	28/12/2023	1	592323	1861	1765	1780
Slovakia	03/04/1995	29/12/2023	4	233125	528	449	451
Slovenia	30/07/1996	29/12/2023	3	533800	3827	302	2733
Spain	24/04/1989	29/12/2023	15	1682812	1059	543	664
Sweden	03/01/1986	29/12/2023	10	5530679	16371	1770	9473
Switzerland	03/01/1986	29/12/2023	23	9543387	8499	656	5559
Turkey	05/03/1990	29/12/2023	2	2407629	844	697	701
Ukraine	07/04/2008	27/12/2023	4	353409	779	565	578
United Kingdom	03/01/1986	29/12/2023	54	56378243	39801	5301	26643
B : Asia, Middle-East and Oceania countries							
Australia	02/02/1987	29/12/2023	3	8972343	6374	3231	3649
Bahrain	06/05/2002	31/12/2023	1	14011	38	35	38
Bangladesh	03/04/1996	28/12/2023	1	987239	452	433	436
China	16/03/1992	29/12/2023	6	23327888	5513	5366	5388
Hong Kong	03/01/1986	29/12/2023	10	12926658	7528	344	3296
India	15/04/1987	29/12/2023	8	22316173	8767	6391	6451
Indonesia	21/03/1990	29/12/2023	4	3528524	1632	1057	1110
Israel	14/04/2002	31/12/2023	1	512507	647	554	618
Japan	06/01/1986	30/12/2023	17	56528965	7318	5752	6400
Jordan	28/06/2000	28/12/2023	1	712952	184	184	184
Kazakhstan	29/10/2009	29/12/2023	1	120956	207	81	164
South Korea	05/06/1986	28/12/2023	10	20962269	4755	3944	4028
Kuwait	12/09/2000	28/12/2023	1	552530	169	157	167
Lebanon	15/02/1996	28/12/2023	1	33807	49	13	13
Malaysia	03/01/1986	28/06/2023	6	7747286	1671	1457	1468
Nepal	20/02/2002	28/12/2023	1	284411	284	282	283
New Zealand	28/08/1996	29/12/2023	2	730812	337	224	286
Oman	17/09/2000	31/12/2023	1	349244	128	120	123
Pakistan	27/08/1992	29/12/2023	2	2179236	770	710	727
Philippines	10/01/1986	29/12/2023	3	2288218	804	373	379

Table 1: Periods covered and number of securities by countries

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
Qatar	06/08/2003	31/12/2023	1	28490	57	51	54
Saudi Arabia	27/02/2001	31/12/2023	1	724731	294	278	291
Singapore	03/01/1986	09/04/2021	11	5725962	2135	973	1424
Sri Lanka	12/11/1991	29/12/2023	1	847414	393	354	357
Taiwan	02/06/1986	29/12/2023	5	16356958	3156	2563	3040
Thailand	19/06/1986	28/12/2023	5	10311753	4019	1145	1174
United Arab Emirates	19/08/2002	29/12/2023	3	255695	170	95	150
Viet Nam	23/08/2000	29/12/2023	3	2589491	1035	1026	1035
C: African countries							
Botswana	21/09/2000	29/12/2023	1	93963	57	24	45
Côte d'Ivoire	31/12/1999	29/12/2023	1	140407	47	36	47
Egypt	04/01/2000	31/12/2023	1	913397	278	272	276
Ghana	18/09/2000	29/12/2023	1	110281	47	36	43
Kenya	21/09/2000	05/10/2022	1	229850	65	60	64
Malawi	03/11/2000	29/12/2023	1	983	6	3	5
Mauritius	18/02/2002	19/12/2023	1	151944	107	97	101
Morocco	05/01/1993	29/12/2023	1	365906	105	91	92
Namibia	21/09/2000	29/12/2023	1	139132	77	14	56
Nigeria	21/11/2012	01/02/2019	1	3642	3	3	3
South Africa	04/01/1988	29/12/2023	5	1849692	670	351	473
Tanzania	07/03/2002	29/12/2023	1	71640	28	21	28
Tunisia	17/05/1994	05/10/2022	1	169135	88	85	85
Uganda	28/02/2002	29/12/2023	1	45733	19	11	19
Zambia	16/08/2000	29/12/2023	1	70459	28	22	27
Zimbabwe	19/02/2009	29/11/2019	1	8178	9	3	7
D: Latin American countries							
Argentina	06/09/1999	29/12/2023	2	950526	385	81	370
Barbados	19/01/2005	29/12/2023	1	13533	13	11	13
Brazil	12/01/2000	28/12/2023	3	2272132	1746	403	1477
Cayman Islands	16/11/2010	28/12/2023	1	1665	5	3	5
Chile	08/09/2000	29/12/2023	2	314247	360	209	302
Colombia	12/04/2000	28/12/2023	1	213300	139	53	103
Ecuador	27/07/1998	29/12/2023	2	20329	48	44	45
El Salvador	08/09/2009	28/12/2023	1	3065	65	7	46
Jamaica	23/08/2002	29/12/2023	1	100746	122	74	92
Mexico	13/10/1994	29/12/2023	2	1656695	3225	145	2416
Panama	16/07/2019	29/12/2023	1	2936	96	32	45
Peru	19/01/2000	08/05/2023	1	469035	350	126	271
Trinidad and Tobago	29/06/2004	29/12/2023	1	101006	42	23	34

Table 1: Periods covered and number of securities by countries

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
Uruguay	30/09/2021	29/12/2023	1	224	3	2	3
Venezuela	30/05/2000	29/12/2023	1	83016	50	31	31

2. Information by stock exchange

Remark: The number of observations and securities for a given country may vary from one year to another. It may change with the introduction of a new exchange.

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Austria	07/01/1986	29/12/2023	10050	Wiener Boerse AG	1007722	1175	794	202	4617	642	2,3,7,8,23,25,34,37	NO
Austria	30/09/2019	30/09/2019	10665	Raiffeisen Centrobank AG	1	1	1	0	5	0	5	NO
Austria	02/11/2007	29/12/2023	10758	APA Daten Wien Post-Trade EUR	661697	13591	8812	42	71346	954	2,3,8,20	NO
Austria	05/11/2007	16/10/2023	10759	APA Daten Wien Post-Trade FRX	30736	1665	1195	0	5028	109	2,3,8,20	NO
Austria	18/12/2017	29/12/2023	11523	Vienna Exchange AG Third Market (MTF)	873331	1259	935	6	3941	239	2,4,7,23,37	YES
Austria	30/01/2019	20/12/2023	11554	APA Data Vienna SE Pre-Trade EUR	398	105	63	0	330	2	2,7,20	NO
Austria	06/03/2019	23/11/2023	11555	APA Data Vienna SE Pre-Trade foreign currency	630	155	113	0	450	11	20	NO
Belgium	03/01/1986	29/12/2023	10006	Euronext - Euronext Brussels	1915269	1206	643	381	8721	951	2,3,7,8,10,23,34,35,	NO
Belgium	06/03/2019	06/03/2019	10039	Euronext - Euronext	1	1	1	0	0	0	2,3,7,8,10,23,34,38	NO

³ See Table 4 for the definition of Market class codes

⁴ YES if the exchange is a Multilateral Trading Facility (MTF), NO otherwise.

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
				Brussels - Derivatives								
Belgium	02/01/2015	29/12/2023	13015	Euronext - Ventes publiques Brussels	23807	154	135	116	35	1	2,4,10,23,35	YES
Belgium	14/03/2017	29/12/2023	16752	Euronext - Growth Brussels	3863	14	11	2	0	0	2,4,7,8,10,21,23	YES
Belgium	19/10/2016	29/12/2023	16754	Euronext - Access Brussels	5587	14	14	4	1	0	2,4,7,8,10,23	YES
Belgium	24/11/2017	29/09/2023	16755	Euronext-Trading Facility Brussels	32931	42	25	0	259	7	2,4,7,8,10,23,35	YES
Bosnia	20/10/2005	29/12/2023	10827	Banja Luka Stock Exchange	837141	629	613	605	201	19	7	NO
Bosnia	14/11/2005	29/12/2023	10828	Sarajevo Stock Exchange	560472	512	485	482	84	2	7	NO
Bulgaria	03/09/1999	29/12/2023	10308	Bulgarian Stock Exchange	1460716	1109	968	586	3151	184	2,3,7,34	NO
Bulgaria	09/02/2009	05/12/2017	11000	Bulgarian Stock Exchange OTC, BGN	1717	180	178	1	128	2	2,3	NO
Croatia	11/04/2002	29/12/2023	10313	Zagreb Stock Exchange	430595	283	268	229	501	109	3,7,34,38	NO
Croatia	13/10/2003	13/12/2011	10541	Zagreb Stock Exchange, OTC	105785	240	231	59	247	14	3,7	NO
Croatia	07/09/2009	28/09/2018	11026	Zagreb Stock Exchange, MTF	8404	110	106	17	40	4	3,4,7,34	YES
Cyprus	28/09/1993	29/12/2023	10299	Cyprus Stock Exchange	404696	287	241	215	469	232	2,3,7,8,34,38	NO
Czech Republic	09/01/1995	29/12/2023	10170	Prague Stock Exchange	389502	1203	1153	1104	678	49	2,3,7,25,34,38	NO
Czech Republic	04/12/2012	02/01/2018	10276	Prague Stock Exchange, Block Trades	2225	25	24	1	109	6	2,3,7,34,38	NO
Czech Republic	06/01/1995	29/12/2023	10284	RM-System Czech Stock Exchange	158287	96	94	55	213	8	2,3,7,34	NO
Czech Republic	10/04/2002	29/11/2012	10320	Prague Stock Exchange, SPAD	42237	41	40	0	109	5	2,3	NO
Czech Republic	04/01/2016	29/12/2023	11142	Equity Mid Market MTF	50458	66	50	13	182	8	3,4,7,34	YES
Denmark	03/01/1986	29/12/2023	10012	Nasdaq Copenhagen Equities	1473234	973	504	441	3759	753	2,3,7,8,10,23,34,35,	NO

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Denmark	17/01/2018	17/12/2020	10743	Nasdaq Copenhagen Derivatives	30	31	13	0	66	2	2,3,7,8,23,37	NO
Denmark	08/04/2011	16/05/2019	11004	Nasdaq First North Copenhagen Equities	25132	41	33	8	34	5	2,3,4,7,8,23	YES
Denmark	02/01/2018	14/11/2018	12688	Danish OTC A/S	2549	12	11	0	15	0		
Denmark	31/08/2018	29/12/2023	15091	Nasdaq First North Copenhagen Equities - SME Growth Market	44451	60	58	52	20	18	2,4,7,21,23	YES
Estonia	07/05/1996	29/12/2023	10303	NASDAQ Tallinn	109914	76	62	56	256	68	2,3,7,8,34,35,38	NO
Estonia	11/12/2013	29/12/2023	11018	Nasdaq First North Tallinn Equities	7679	14	14	14	9	1	4,7,8	YES
Finland	03/01/1986	29/12/2023	10040	NASDAQ Helsinki Ltd, Equities	1123662	584	315	292	3828	736	2,3,7,8,10,23,34,35,	NO
Finland	15/03/2016	08/09/2023	10742	Nasdaq Helsinki Derivatives	31	15	14	0	96	1	2,3,7,8,10,23,37	NO
Finland	08/04/2011	17/05/2019	11007	Nasdaq First North Helsinki Equities	24697	50	39	2	127	11	2,4,7,8,23	YES
Finland	21/05/2019	29/12/2023	15097	Nasdaq First North Helsinki Equities - SME Growth Market	41898	62	58	51	114	15	2,4,7,21,23	YES
France	03/01/1977	29/12/2023	10025	Euronext - Euronext Paris	9536431	7394	3133	2215	28540	6007	2,3,7,8,10,16,23,25,	NO
France	19/04/2016	21/12/2020	10026	Euronext Paris MONEP, Equity and Index Derivatives	614	53	36	0	199	32	2,3,7,8,10,16,23,34,	NO
France	04/03/1986	28/06/2007	10027	BOURSE DE LYON	166170	165	139	91	772	102		
France	23/06/1986	10/11/2003	10028	BOURSE DE MARSEILLE	38676	84	70	50	225	53		
France	24/06/1986	14/02/2008	10029	BOURSE DE NANCY	57509	112	91	72	315	46		
France	24/06/1986	27/04/2006	10030	BOURSE DE BORDEAUX	43338	70	57	37	184	34		

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
France	24/06/1986	22/09/2006	10031	BOURSE DE NANTES	64932	81	62	48	307	68		
France	24/06/1986	20/12/2006	10032	BOURSE DE LILLE	60254	83	59	42	283	47		
France	26/03/1987	15/09/2017	10399	Euronext Cash Markets and Indices	617891	1961	1387	19	4529	362	2,8	NO
France	06/07/2020	28/04/2023	10687	BNP Paribas	115	3	3	0	29	0	2,5,22,24	NO
France	07/12/2012	29/12/2017	11118	SG SI	119119	496	316	0	1488	104	5,7	NO
France	05/07/2018	29/12/2023	11366	EURONEXT - Best of Book	20540	604	439	0	831	9	23,34,37	NO
France	03/10/2016	29/12/2023	16808	Euronext - Growth Paris	321281	409	337	257	329	112	2,4,7,8,10,21,23,35	YES
France	06/01/2016	29/12/2023	16809	Euronext - Access Paris	65603	239	221	49	142	7	2,4,7,8,10,23	YES
Germany	03/01/1986	29/12/2023	10013	Deutsche Boerse AG	56993590	43163	27205	668	187966	21039	2,7,8,10,23,25,34,37	NO
Germany	03/01/1986	29/12/2023	10014	Boerse Duesseldorf	14682274	12839	8459	240	58601	5058	2,7,8,23,25,34	NO
Germany	03/01/1986	29/12/2023	10015	Boerse Muenchen	28672397	24029	14804	191	102891	11145	2,7,8,23,25,34	NO
Germany	03/01/1986	29/12/2023	10016	Boerse Stuttgart GmbH	38226617	29900	18969	170	115095	13695	2,7,23,25,34	NO
Germany	03/01/1986	29/12/2023	10017	Boerse Hamburg	7578510	5617	3694	158	26638	3327	2,7,8,23,25,34	NO
Germany	03/01/1986	29/12/2023	10018	Boerse Berlin	62310558	45586	29202	425	202521	24782	2,7,8,23,25,34	NO
Germany	03/01/1986	29/12/2023	10019	Boerse Hannover	3252891	3137	2220	18	15752	1099	2,7,8,23,25,34	NO
Germany	20/11/2007	24/08/2023	10021	Eurex Frankfurt AG	53777	1246	803	0	6221	539	2,3,7,10,16,23,34,37	NO
Germany	01/10/1993	29/12/2023	10044	Xetra	7810060	22578	14300	40	51908	6221	2,7,8,10,23,34	NO
Germany	04/10/2001	20/05/2011	10377	NEWEX	67841	225	166	0	486	39		
Germany	13/10/1998	29/12/2017	10516	Xetra US Stars	186357	163	129	0	2027	43	2,7,8	NO
Germany	17/09/2010	27/01/2023	10521	Euwax	7498	1553	882	0	59	19	2,3,7,23,34	NO
Germany	08/06/1998	29/12/2017	10528	Xetra European Stars	129511	137	68	0	795	124	2,3,7,8	NO
Germany	12/05/2003	29/08/2003	10559	NASDAQ Deutschland	19108	340	246	0	95	0		

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Germany	01/01/2018	20/03/2018	10618	Deutsche Bank Off Exchange Trading	871	36	26	0	111	0	2,5,22,24	NO
Germany	06/11/2019	13/09/2021	10619	Societe Generale (Leveraged Products, Others)	1906	128	70	0	261	0	2,22,24	NO
Germany	01/11/2007	13/12/2017	10738	Deutsche Boerse AG, OTC Trades EUR	623911	3646	2485	2	11476	521	2,3,8	NO
Germany	01/11/2007	13/12/2017	10739	Deutsche Boerse AG, OTC Trades FXR	57985	1705	1180	0	5105	176	2,3,8	NO
Germany	01/11/2007	20/06/2023	10744	Boerse Stuttgart GmbH, OTC Trades EUR	318166	3345	2267	3	10574	403	2,3	NO
Germany	01/11/2007	13/01/2017	10745	Boerse Stuttgart GmbH, OTC Trades FXR	7682	1200	803	0	2934	28	2,3	NO
Germany	22/04/2002	15/01/2003	10863	New Market Xetra	39870	360	240	0	23	5		
Germany	22/04/2002	15/01/2003	10864	New Market	44431	398	262	0	26	5		
Germany	07/12/2009	26/11/2013	11032	Xetra International Market	94035	425	253	0	764	29	2,7,8	NO
Germany	23/04/2018	23/07/2021	11382	Trax APA Pre Trade Rep. All SI, Curr. Other	2937	28	19	0	51	1	20,24	NO
Germany	15/01/2018	23/07/2021	11383	Trax APA Pre Trade Rep. All SI, Curr. EUR	426325	1407	928	0	4075	159	20,24	NO
Germany	14/05/2019	05/02/2021	11384	Trax APA Post Trade Derivatives, Curr. Other	8	10	5	0	0	0	20,24	NO
Germany	27/01/2021	30/03/2021	11385	Trax APA Post Trade Derivatives, Curr. EUR	6	1	1	0	0	0	20,24	NO
Germany	15/01/2018	20/07/2021	11387	Trax APA Post Trade Rep. B & SP, Curr. Other	63	33	21	0	23	0	20,24	NO
Germany	31/01/2018	17/10/2019	11388	Trax APA Post Trade Rep. B & SP, Curr. EUR	19	7	6	0	29	0	20,24	NO
Germany	16/07/2012	23/07/2021	11389	Trax APA Post Trade Rep. E & E, Curr. Other	571770	13546	8687	0	29806	820	20,24	NO

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Germany	13/01/2016	23/07/2021	11390	Trax APA Post Trade Rep. E & E, Curr. EUR	1843068	1764 2	1107 7	4	33910	1556	20,24	NO
Germany	02/06/2016	29/12/2017	11394	Xetra - Post Trade	550	804	532	0	2107	12	10,23	NO
Germany	02/06/2016	29/12/2017	11395	Boerse Frankfurt - Post Trade	1591	2212	1557	0	5748	16	2,10,23,37	NO
Germany	03/12/2018	30/09/2022	11539	Boerse Berlin Equiduct Trading - Regulierter Markt VBBO	79435	143	100	0	645	20	3,23,34	NO
Germany	03/12/2018	30/09/2022	11540	Boerse Berlin Equiduct Trading - Berlin second Regulated Mkt VBBO	991211	2024	1366	0	8008	356	3,23,34	NO
Germany	03/12/2018	30/09/2022	11541	Boerse Berlin Equiduct Trading - Freiverkehr VBBO	16917	203	119	0	547	9	3,4,23	YES
Germany	07/12/2018	30/09/2022	11542	Boerse Berlin Equiduct Trading - 2nd Listing VBBO	9850	39	21	0	147	5	23	NO
Germany	13/08/2007	29/12/2023	12779	Tradegate Exchange GmbH	1771877 4	2001 9	1259 7	49	56741	6249	2,4,7,23,25,3 4	YES
Germany	21/09/2011	06/07/2018	12795	Boerse Berlin Equiduct Trading 1st Listing	1707595	3064	1944	0	13701	806	7	NO
Germany	28/09/2011	30/09/2022	12891	Boerse Berlin Equiduct Trading 2nd Listing	23365	48	27	0	216	10	7,23,34	NO
Germany	08/02/2012	29/12/2023	12913	LANG & SCHWARZ Tradecenter AG & Co.KG	1268246 6	1859 7	1189 8	51	36660	3187	2,5,22,24	NO
Germany	08/10/2021	29/12/2023	13115	Societe Generale German Equities	77025	831	600	0	2783	28	22,24	NO
Germany	16/12/2019	29/12/2023	13116	Societe Generale (Leveraged Products, Others) Swiss Equities	99973	212	120	0	644	24	2,22,24	NO
Germany	02/01/2018	29/12/2023	13319	Baader Bank Aktiengesellschaft	7650259	1494 4	9688	0	39618	2511	2,5,22,24	NO
Germany	17/03/2023	29/12/2023	15483	TradeRebel	384506	2666	1910	0	2387	51		
Germany	21/07/2017	30/09/2022	16820	Boerse Berlin Equiduct Trading	78107	145	101	0	656	23	3,23,34,38	NO

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				- Regulierter Markt								
Germany	05/04/2017	30/09/2022	16821	Boerse Berlin Equiduct Trading - Berlin second Regulated Market	1081254	2135	1443	0	8322	458	2,3,8,10,23,34,38	NO
Germany	25/09/2017	30/09/2022	16822	Boerse Berlin Equiduct Trading - Freiverkehr	24529	212	127	0	634	11	2,3,4,8,10,23	YES
Germany	09/02/2015	29/12/2023	16829	Boerse Duesseldorf AG - Quotrix	6663694	10435	6920	0	28739	1899	23,34	NO
Germany	11/06/2018	29/12/2023	17371	Boerse Stuttgart - Regulierter Markt - Technical Platform 2	476018	1295	840	0	2386	163	2,3,23,34,35,38	NO
Germany	23/07/2018	29/12/2023	17372	Boerse Stuttgart - Freiverkehr - Technical Platform 2	6735985	17603	10972	0	34079	1778	2,4,23	YES
Greece	27/01/1988	29/12/2023	10034	Athens Exchange S.A. Cash Market	1838733	795	478	461	3250	1782	2,3,7,8,34	NO
Greece	04/05/2016	29/12/2023	10388	Athens Exchange S.A. Derivatives Market	48239	44	33	0	152	28	2,3,7,8,34,35	NO
Hungary	06/01/1994	29/12/2023	10213	Budapest Stock Exchange	303109	267	146	113	603	97	2,3,7,8,34,38	NO
Hungary	25/02/2009	29/12/2023	10770	Budapest Stock Exchange, Derivatives	34172	102	48	0	165	13	2,3,7,8,34,38	NO
Hungary	05/03/2019	29/12/2023	10886	APA Data Budapest SE Post-Trade Foreign currency	6927	1834	1175	9	2789	48	2,7,8,20,34	NO
Hungary	04/03/2019	22/12/2023	11556	APA Data Budapest SE Post-Trade EUR	2048	435	288	0	1451	21	34	NO
Hungary	08/03/2019	21/12/2023	11557	APA Data Budapest SE Pre-Trade EUR	150	23	14	0	49	0	34	NO
Hungary	10/02/2020	28/11/2023	11558	APA Data Budapest SE Pre-Trade foreign currency	63	85	49	0	85	3	34	NO
Hungary	04/08/2011	29/10/2013	13135	Quote MTF Ltd.	92224	1032	623	0	1538	42		
Iceland	13/11/1995	29/12/2023	10370	NASDAQ Iceland, Equities	125151	116	70	60	139	11	2,3,7,8,34,38	NO

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Iceland	06/04/2011	29/12/2023	11014	Nasdaq First North Iceland Equities	12873	14	13	5	14	2	2,4,7,8	YES
Ireland	01/11/2007	01/12/2017	10747	Irish Stock Exchange, OTC Trades EUR	67865	142	98	15	487	60	2,3,8	NO
Ireland	09/07/1992	01/02/2019	11033	Irish Stock Exchange Xetra	297878	318	199	22	1627	283	2,3,7,8	NO
Ireland	01/11/2017	01/11/2017	11520	Irish Stock Exchange OTC, Currency Other	1	35	22	0	120	0	8	NO
Ireland	26/04/2012	01/02/2019	11522	Irish Stock Exchange OTC, Currency EUR	8437	76	61	0	254	7	8	NO
Ireland	04/02/2019	29/12/2023	16900	Euronext - Irish Enterprise Securities Market	22018	35	30	19	90	2	2,4,21,23	YES
Ireland	04/02/2019	29/12/2023	16902	Euronext - Irish Main Securities Market	27496	42	32	18	180	3	2,3,23,34,35,38	NO
Ireland	16/02/1987	28/07/2003	20269	SM CO MK IRL	1328	5	2	1	8	6		
Ireland	03/01/1986	30/03/2004	20271	NC IRLANDE	6708	20	13	9	31	26		
Italy	03/01/1986	10/02/2005	10041	Euronext - Euronext Milan - MOT&ExtraMot	67323	166	85	45	260	81	2,3,7,23,34,35,38	NO
Italy	02/01/2003	29/12/2023	10042	Italian Derivatives Market	53504	162	92	1	1297	173	2,3,7,23,34,35,38	NO
Italy	02/01/1987	24/03/2023	10046	Euronext - Euronext Milan - SEDX	2554565	1402	904	808	6322	1600	2,3,7,8,10,23,25,34,	NO
Italy	29/08/2006	14/05/2010	10640	TLX Milano	5546	53	25	0	106	9	3	NO
Italy	20/10/2003	29/12/2023	10653	Euronext - Euronext Milan - EuroTLX	1220923	1242	906	0	6232	404	2,4,7,23,25	YES
Italy	10/11/2008	24/11/2017	10773	Borsa Italiana S.p.A., External Trades	113247	1633	1044	1	4273	145	2,7,8,10	NO
Italy	28/06/2000	22/12/2023	10800	Euronext Milan - Trading After Hour Market	368103	656	473	0	2425	290	2,3,4,7,23	YES
Italy	30/04/2002	15/09/2005	10865	NUOVO MERCATO MILANO	27921	55	33	0	46	12		

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Italy	03/01/2011	29/12/2023	11348	Euronext Milan - Global Equities Market	201830	525	401	0	1418	117	2,4,23	YES
Italy	17/12/2021	29/12/2023	15493	Euronext Milan Growth	20575	224	209	32	84	23	2,4,8,10,21	YES
Italy	06/12/2019	29/12/2023	16921	Euronext Milan	44433	330	230	6	339	30	2,3,8,10,23,34,38	NO
Latvia	10/01/1997	29/12/2023	10306	NASDAQ Riga	148593	92	85	84	228	35	2,3,7,8,34,35,38	NO
Latvia	04/01/2016	29/12/2023	11017	Nasdaq First North Riga Equities	3832	5	4	4	8	1	2,4,7,8	YES
Lithuania	23/01/1997	29/12/2023	10307	NASDAQ Vilnius	201276	128	103	102	407	91	2,3,7,8,34,35,38	NO
Lithuania	04/01/2016	29/12/2023	11019	Nasdaq First North Vilnius Equities	5289	5	5	4	18	2	4,7	YES
Luxembourg	03/01/1986	29/12/2023	10047	Bourse de Luxembourg	690055	1091	684	89	4043	543	2,3,7,8,23,34,35,37,	NO
Luxembourg	15/07/2022	15/07/2022	10430	Contributors Luxembourg	7	7	7	0	1	0	24	NO
Luxembourg	02/01/2014	29/12/2023	11115	Euro MTF	164156	139	105	4	364	40	2,4,7,8,23	YES
Macedonia	11/04/2002	28/12/2023	10314	Macedonian Stock Exchange	620491	689	495	479	315	0		
Malta	03/01/2002	29/12/2023	10341	Malta Stock Exchange	84943	43	39	38	394	73	2,3,7,8,34,35,38	NO
Montenegro	06/01/2022	29/12/2023	11108	Montenegro Stock Exchange	36592	131	129	86	3	0		
Netherlands	22/04/2014	19/10/2023	10037	Euronext EQF, Equity and Index Derivatives	580	128	73	0	428	21	2,3,7,8,16,23,34,35,	NO
Netherlands	03/01/1986	29/12/2023	10038	Euronext - Euronext Amsterdam	1844874	1503	794	439	9841	1295	2,3,7,8,10,16,23,34,	NO
Netherlands	06/03/2009	22/06/2018	10873	Euronext European Eq Off-Exchange Traded Reports EUR	348440	3005	2085	5	10810	477	2,8	NO
Netherlands	21/08/2009	02/01/2018	10878	Euronext European Eq Off-Exch Traded Reports in FC	207544	2271	1499	4	10563	164	2,8	NO
Netherlands	24/08/2009	30/04/2014	11020	NYSE Euronext Arca Europe	505422	1322	862	1	2869	178	2,4,7,8	YES
Netherlands	08/09/2014	26/02/2019	11149	Euronext Block EUR	21038	1911	1283	0	7432	105	2,4,7,28	YES
Netherlands	16/06/2014	07/10/2015	11153	TOM MTF Cash Markets	22256	203	105	0	196	28	2,4,7	YES

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Netherlands	02/08/2018	11/02/2019	11532	Euronext Block CHF	15	19	10	0	47	1	2,4,7,28	YES
Netherlands	18/07/2018	20/02/2019	11533	Euronext Block GBP	94	116	73	0	608	7	2,4,7,28	YES
Netherlands	19/07/2018	27/02/2019	11534	Euronext Block DKK	10	13	6	0	33	0	2,4,7,28	YES
Netherlands	19/07/2018	28/01/2019	11535	Euronext Block SEK	16	22	14	0	78	0	2,4,7,28	YES
Netherlands	18/07/2018	14/01/2019	11536	Euronext Block Other Currencies	7	6	5	0	53	0	2,4,7,28	YES
Netherlands	05/01/2018	29/12/2023	11565	Turquoise Europe, 1st Listing	1177652	3320	2360	6	9856	918	2,4,23	YES
Netherlands	06/11/2018	29/12/2023	11566	Turquoise Europe, 2nd Listing	20394	117	78	0	468	22	2,4,23	YES
Netherlands	03/07/2019	29/12/2023	11567	Turquoise Europe LIT Auctions, 2nd Listing	3631	62	45	0	266	8	2,4,23	YES
Netherlands	18/07/2018	29/12/2023	11568	Turquoise Plato Europe, 1st Listing	596402	2847	2011	0	9063	569	2,4,23	YES
Netherlands	04/12/2018	29/12/2023	11569	Turquoise Plato Europe, 2nd Listing	9449	95	64	0	416	13	2,4	NO
Netherlands	22/03/2018	29/12/2023	11571	Turquoise Europe LIT Auctions, 1st Listing	285853	2296	1644	1	7837	444	2,4	NO
Netherlands	02/10/2019	29/12/2023	11573	Cboe Europe Equities DXE 1st Listing - MTF	1484219	3569	2553	15	10307	571	2,4,8,9	YES
Netherlands	02/10/2019	29/12/2023	11574	Cboe Europe Equities DXE 2nd Listing - MTF	28378	129	79	1	439	7	2,4,8,9	YES
Netherlands	19/05/2020	29/12/2023	11575	Cboe Europe Equities DXE 3rd Listing - MTF	466	7	6	0	25	0	2,4,8,9	YES
Netherlands	22/02/2022	29/12/2023	11576	Cboe Europe Equities DXE 4th Listing - MTF	1114	4	3	0	12	0	2,4,8,9	YES
Netherlands	05/03/2012	22/11/2017	17059	Euronext - Traded but not listed at Amsterdam	1707	39	24	0	246	18	2,7,8,10	NO
Norway	03/01/1986	29/12/2023	10048	Euronext - Oslo SE	1525247	988	787	614	4247	1105	2,3,7,8,23,34,37,38	NO

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Norway	02/01/2003	29/12/2023	10550	Norwegian Over the Counter Market	31493	236	198	86	323	41		
Norway	02/05/2007	29/12/2023	10840	Euronext Expand Oslo	102623	105	90	32	186	81	2,3,7,8,23,34,35,38	NO
Norway	04/01/2016	15/03/2021	10853	Oslo Stock Exchange, Derivatives	918	26	24	0	105	2	2,3,7,8,23,34	NO
Norway	10/02/2016	29/12/2023	16127	Euronext Growth Oslo	76677	168	155	97	95	49	2,4,8,23	YES
Poland	02/01/1995	29/12/2023	10243	Warsaw Stock Exchange	2243481	1249	758	669	3356	537	2,3,7,8,34,35,38	NO
Poland	06/11/2006	19/08/2013	10302	Warsaw Stock Exchange, Off Exchange	13748	561	528	1	517	61	2,3,7,8,34	NO
Poland	14/01/2005	29/12/2023	10345	Warsaw Stock Exchange, Derivatives	77300	57	54	0	228	1	2,3,7,8,34,38	NO
Poland	01/10/2007	29/12/2023	10750	New Connect Market (Order Driven) Boerse Warschau	1215956	851	680	591	653	248	4,7,8,21	YES
Portugal	11/12/1989	29/12/2023	10051	Euronext Lisbon	504695	429	246	229	1549	492	2,3,7,8,34,38	NO
Portugal	04/07/2016	08/12/2022	16991	Euronext - Growth Lisbon	8	4	3	0	1	0	2,4,7,8,21	YES
Portugal	18/08/2016	29/12/2023	16992	Euronext - Access Lisbon	3636	15	11	4	13	0	2,4,7,8	YES
Romania	24/07/1997	29/12/2023	10304	Bucharest Stock Exchange	361226	196	176	121	664	224	2,3,7,34,38	NO
Romania	06/11/2006	22/10/2015	10752	RASDAQ Electronic Exchange SA, Order Driven, Round Lots	191439	130	130	59	120	33	7,34	NO
Romania	06/11/2006	08/08/2008	10753	RASDAQ Electronic Exchange SA, Order Driven, Odd Lots	20926	138	138	2	31	23	7	NO
Romania	06/11/2006	22/10/2015	10754	RASDAQ Electronic Exchange SA, Negotiation Mechanism	1067651	1035	1033	780	318	41	7	NO
Romania	09/04/2008	19/12/2023	10883	Bucharest SE Deal Driven	40543	117	116	18	308	44	2,3,7,34	NO
Romania	02/03/2016	06/12/2023	10884	Bucharest SE Quote Driven	691	49	48	0	85	6	2,3,7,34	NO

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Romania	12/02/2018	20/12/2023	11079	Bucharest SE CAN-ATS Deal Driven	238	101	101	3	75	11	4,7	YES
Romania	04/10/2011	29/12/2023	11080	Bucharest SE CAN-ATS Order Driven	554724	395	378	328	655	112	4,7	YES
Russian Federation	15/07/1996	29/12/2023	10301	Moscow Exchange, Derivative market (Main Session)	426014	890	603	127	1742	76	2,7,33	NO
Russian Federation	12/07/2004	29/12/2023	10549	Moscow Exchange, T+Market Equities and Main Market Bonds	1184974	656	472	319	2956	71	2,7,8,33	NO
Russian Federation	17/11/2010	28/05/2014	10564	Moscow Exchange, Index	811	1	1	0	11	1	2,8,33	NO
Russian Federation	08/09/2003	29/12/2023	10565	MOEX Board (former Classic Market)	1595996	1859	1403	835	2861	83	2,7,8,33	NO
Russian Federation	08/09/2003	07/10/2021	10566	MOEX Board (NPRTS)	228329	1430	1075	285	2026	40	2,7,8	NO
Russian Federation	01/06/2009	13/01/2012	10567	RTS Classic Market, Converted into RUR	106920	1190	896	6	519	12	8	NO
Russian Federation	16/01/2006	21/03/2014	10829	Moscow Interbank Currency Exchange, Equities converted into USD	488150	561	395	11	1238	50	2,8	NO
Russian Federation	09/10/2009	29/12/2023	11031	Moscow Exchange, Negotiated Deals	99694	492	374	4	1628	27	2,8,33	NO
Russian Federation	05/09/2011	11/02/2014	11089	RTS Russian Trading System, Standard Market Evening Trade	10084	33	31	0	67	1	2,8	NO
Russian Federation	06/09/2011	01/12/2023	11090	Moscow Exchange, Derivative market (Evening Session)	61458	63	56	0	420	3	2,8,33	NO
Russian Federation	28/01/2013	31/10/2013	11122	RTS Address Trades Classica	937	260	221	0	43	0	2	NO

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				and Board Market								
Russian Federation	19/12/2013	27/11/2023	11124	Address Trades of Derivative market (Main Session)	306	30	27	0	192	0	2,33	NO
Russian Federation	03/09/2014	03/09/2014	11158	Moscow Exchange, Repo Market	1	1	1	0	11	0	8	NO
Russian Federation	21/01/2015	29/12/2023	11168	Moscow Exchange, Odd Lot	385976	301	240	12	1046	12	8,33	NO
Russian Federation	25/11/2013	30/11/2023	11170	OTC TRADES RUB (Manual Trade Reports)	49635	415	351	18	1195	1	8,33	NO
Russian Federation	01/09/2014	03/09/2014	11171	Moscow Exchange, Repo with CCP	3	1	1	0	11	0	8	NO
Russian Federation	01/11/2013	25/02/2016	11173	RTS OTC TRADES	14667	213	182	0	194	1		
Russian Federation	12/01/2015	29/12/2023	11325	Moscow Exchange, Negotiated deals with CCP	51145	276	232	0	932	6	8,33	NO
Serbia	16/05/2005	28/12/2023	10803	Belgrade Stock Exchange	592189	1861	1780	1765	367	11	7	NO
Slovakia	03/04/1995	29/12/2023	10187	Bratislava Stock Exchange	219991	527	450	446	252	99	2,3,7,34	NO
Slovakia	26/02/2008	12/07/2018	10279	Bratislava Stock Exchange, Direct Trades	6261	124	114	1	73	27	2,3,7,34	NO
Slovakia	29/05/2008	19/08/2011	10776	Bratislava Stock Exchange MTF	5960	23	20	2	3	3	2,3,4,7,34	YES
Slovakia	04/01/2016	19/02/2018	11086	Bratislava Stock Exchange, Market Maker	563	2	2	0	0	0	2,3,7,34	NO
Slovenia	30/07/1996	29/12/2023	10294	Ljubljana Stock Exchange (Official Market)	345087	220	199	159	810	120	2,3,7,8,34	NO
Slovenia	06/12/2010	25/06/2021	11028	Ljubljana Stock Exchange, OTC Foreign Currencies	132184	3545	2475	12	7510	409	2,8,34	NO
Slovenia	25/05/2017	29/12/2023	11362	Ljubljana Stock Exchange MTF Market	48975	140	139	131	197	0	3,7,8,34	NO
Spain	17/11/2010	23/03/2012	10054	Mercado Continuo Espanol	62168	251	184	0	389	53	2,3,8	NO

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Spain	02/01/1990	06/12/2016	10055	Bolsa de Madrid	39976	208	164	82	438	113	2,3,7,23	NO
Spain	04/09/2009	30/12/2009	10056	Bolsa de Barcelona	1947	28	23	2	7	0	2,3,7,23,34,38	NO
Spain	10/07/2009	30/12/2009	10057	Bolsa de Valores de Bilbao	967	9	8	0	4	0	2,3,7,23,34,38	NO
Spain	10/07/2009	30/12/2009	10058	Valencia Stock Exchange	723	7	6	0	2	0	2,3,7,23,34,38	NO
Spain	18/06/2010	15/12/2023	10126	MEFF Mercado Espanol Financiero de Futuros, Renta Variable	8167	86	53	0	516	126	2,3,7,23,34,35	NO
Spain	29/11/2010	04/09/2015	10355	Mercado Continuo Espanol-Continuous Market	36414	218	157	0	954	89	2,3,7	NO
Spain	18/04/2007	16/12/2016	10452	AIAF, Mercado de Renta Fija	49119	93	60	0	534	0	2,3,7,10,23,34,35	NO
Spain	04/02/2010	29/12/2023	11045	Bolsa de Madrid, Corros Electronicos	55770	44	37	30	187	19	2,3,7,23,34,35,37,38	NO
Spain	24/04/1989	29/12/2023	11058	BME Bolsas y Mercados Espanoles - Renta Variable	1255888	750	419	325	6683	1183	2,3,7,8,14,23,34,35,	NO
Spain	02/01/2014	29/12/2023	11138	Latibex	56556	36	27	0	530	29	2,4,7,8,23	YES
Spain	05/08/2020	29/12/2023	11592	Bolsa de Mercados Espanoles (BME) - Equities Retail Quotes	50773	193	140	0	835	7	34,37	NO
Spain	28/03/2019	29/12/2023	15386	BME - Bolsas y Mercados Espanoles	15224	39	37	32	31	12	4,21,35	YES
Spain	08/06/2015	30/10/2020	17024	BME MTF Equity (IIC and ECR Segments)	46277	100	96	72	123	11	4,23,35	YES
Spain	26/02/2018	14/12/2020	17027	SEND - Sistema Electronico de Negociacion de Deuda	15	1	1	0	10	0	2,3,23,34	NO
Sweden	03/01/1986	29/12/2023	10053	NASDAQ Nordic Exchange Stockholm, Equities	2972995	3033	1223	906	8657	1910	2,3,7,8,10,23,25,34,	NO

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Sweden	16/11/2010	23/08/2022	10167	Nasdaq Stockholm Derivatives	285	50	34	0	185	9	2,3,7,8,10,23,34,37	NO
Sweden	03/01/2003	29/12/2023	10571	Nordic Growth Market	237092	567	227	127	134	288	3,7,23,34,38	NO
Sweden	01/11/2007	29/12/2023	10874	Nasdaq External Trades Nordic	179105	3992	2656	2	13052	520	2,8,20	NO
Sweden	01/11/2007	29/12/2023	10875	Nasdaq External Trades Nordic other Currencies	476849	10203	6726	22	32802	852	2,8,20	NO
Sweden	11/04/2011	29/12/2023	11010	Nasdaq First North Stockholm Equities	622068	1274	740	46	2375	482	2,4,7,8,23	YES
Sweden	29/05/1998	29/12/2023	11011	Spotlight Stock Market	564240	1209	392	245	416	611	4,7,23	YES
Sweden	23/12/2013	27/11/2015	11310	Nasdaq Stockholm Equities NOK	17134	45	39	0	69	5	2,3,7,8,10,23,34,35,	NO
Sweden	01/12/2020	29/06/2022	13034	Mangold Fondkommission AB	7	3	3	2	1	0	22	NO
Sweden	17/05/2019	29/12/2023	15112	Nasdaq First North Stockholm Equities - SME Growth Market	416133	780	515	420	656	350	2,4,7,17,21,23	YES
Switzerland	03/01/1986	29/12/2023	10004	SIX Swiss Exchange	3457283	2705	1483	528	17849	1787	1,2,7,8,10,18,23,35,	NO
Switzerland	14/03/1994	29/12/2023	10005	BX Swiss AG, BX Listed	139509	150	113	67	320	130	1,2,7,18,23,33	NO
Switzerland	21/06/2021	29/12/2023	10192	Credit Suisse	222	3	3	0	4	0	24	NO
Switzerland	03/01/2018	29/12/2023	10196	Bondpartners	3319	5	5	0	6	0	24	NO
Switzerland	30/07/2010	02/07/2012	10202	Clariden Leu AG	2088	10	9	0	109	15		
Switzerland	03/01/2018	18/12/2023	10203	Zurcher Kantonalbank Securities Exchange	3275	24	20	0	42	2	24	NO
Switzerland	02/04/2012	17/01/2014	10205	Bank Julius Baer	1176	9	8	0	99	0	24	NO
Switzerland	01/01/2018	22/10/2021	10229	Bank J. Safra Sarasin AG	877	4	4	0	15	0	24	NO
Switzerland	03/01/2017	29/12/2023	10245	Diverse Kursstellungen In / Ausland	1285	3	3	0	25	1	24	NO
Switzerland	08/03/2019	08/03/2019	10246	Unregelmässige Kursfeststellung Schweiz	1	2	2	0	0	0	24	NO

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Switzerland	01/11/1996	28/12/2023	10349	SIX Swiss Exchange USD	80135	118	96	7	716	24	1,2,7,8,10,18,23,35,	NO
Switzerland	20/06/2000	29/12/2023	10351	SIX Swiss Exchange EUR	35528	95	68	1	268	12	1,2,7,8,10,18,23,35,	NO
Switzerland	07/09/2012	22/10/2012	10352	SIX Swiss Exchange Other Currencies	10	1	1	0	10	0	1,2,7,8,10,18,23,35,	NO
Switzerland	03/01/1986	04/12/2020	10380	SIX Swiss Exchange - Blue Chips Segment	271438	567	311	7	1048	212	1,2,7,8,18,23	NO
Switzerland	09/05/2011	29/12/2023	10466	Berner Kantonalbank OTC-X	6907	29	20	10	37	4	24	NO
Switzerland	09/04/2020	09/04/2020	10504	SIX Swiss Exchange GBP	1	1	1	0	16	0	1,2,7,8,10,18,23,35,	NO
Switzerland	11/06/2019	13/06/2019	10600	Telekurs Test	2	2	1	0	5	1		
Switzerland	18/11/2013	29/12/2023	11174	BX Swiss AG, BX Sponsored	5380316	6139	4307	30	22642	1220	1,2,7,18,23,33	NO
Switzerland	20/08/2014	19/03/2015	11184	BX Swiss AG - BX World OTC	2868	695	516	0	231	3	2,7,18,23	NO
Switzerland	05/01/2017	29/12/2023	11288	Lienhardt & Partner, Privatbank	6588	21	18	2	24	4	24	NO
Switzerland	24/10/2016	29/12/2023	11355	SIX Swiss Exchange, SwissAtMid	36007	398	243	2	1190	105	1,2,8,10,18,23	NO
Switzerland	24/10/2016	09/02/2018	11356	SIX Swiss Exchange, Liquidnet Service	11535	1860	1241	2	7240	86	2,8,10,18	NO
Switzerland	24/06/2019	29/12/2023	15194	SIX Swiss Exchange - EBBO Book	84207	321	191	0	934	37	8,10,18,23	NO
Turkey	05/03/1990	29/12/2023	10109	Borsa Istanbul A.S.	2349851	844	701	697	2996	2240	2,7,8	NO
Turkey	04/01/2016	29/12/2023	10879	Borsa Istanbul Futures and Option Market	57539	56	56	0	247	20	7,8	NO
Ukraine	07/04/2008	22/07/2022	10309	PFTS Stock Exchange	182701	639	450	262	129	55	7	NO
Ukraine	16/01/2012	06/07/2018	11027	Ukrainian Exchange	108952	378	262	141	52	0	7	NO
Ukraine	20/07/2012	27/12/2023	11117	PFTS Stock Exchange Realtime	61595	544	406	162	82	3		
Ukraine	26/08/2014	29/12/2014	11120	Ukrainian Address Trades Stock and Derivative Market	37	2	1	0	0	0		

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
United Kingdom	05/04/1993	12/02/2004	10035	LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES	4231	58	45	1	429	5		
United Kingdom	29/04/2002	10/01/2020	10036	LSE London Stock Exchange	942898	1649	1161	5	5822	400	2,3,7,8,9,13,25,33	NO
United Kingdom	27/04/1993	06/01/1995	10136	FINANCIAL TIMES	31	3	2	1	9	0		
United Kingdom	02/05/2002	23/09/2004	10182	SEAQ INTERNATIONAL, DIV MARKET MAKERS	25025	52	45	0	127	13		
United Kingdom	30/04/2002	28/03/2014	10211	ICE Futures Europe - Equity Products Division	197069	547	316	0	1970	262	2,3,7,8,9,12,13,16,2	NO
United Kingdom	12/09/2008	29/12/2023	10257	Turquoise, 1st Listing	6470841	6269	4307	15	31955	2989	2,4,7,23,25,28,33	YES
United Kingdom	12/09/2008	29/12/2023	10258	Turquoise, 2nd Listing	120075	184	119	1	935	54	2,4,7,25,28,33	YES
United Kingdom	03/01/1986	10/01/2020	10272	SETSqx	8555511	14950	10026	2857	46299	3848	3,4,7,8,9,13,25,33	YES
United Kingdom	22/04/2002	03/10/2003	10283	NASDAQ EUROPE	606	2	2	0	1	0		
United Kingdom	02/02/1987	29/12/2023	10361	London Stock Exchange Domestic/UK Market 1st Currency	8410483	7340	5300	1708	68165	4077	2,3,7,8,9,13,23,25,2	NO
United Kingdom	29/06/2001	08/10/2004	10381	VIRT-X EUR	56985	234	136	0	462	55		
United Kingdom	22/06/2001	08/10/2004	10383	VIRT-X GBP	13487	189	128	31	462	43		
United Kingdom	03/05/2002	08/10/2004	10384	VIRT-X SEK	1681	3	3	0	4	1		
United Kingdom	03/05/2002	08/10/2004	10385	VIRT-X NOK	608	1	1	0	3	0		
United Kingdom	03/05/2002	08/10/2004	10386	VIRT-X DKK	603	2	1	0	0	0		
United Kingdom	01/01/2018	01/04/2019	10455	Commerzbank AG, Global Equities London	1094	34	20	0	93	3	2,22	NO
United Kingdom	29/07/2002	20/10/2006	10502	OFEX LONDON	75084	219	188	22	95	5		
United Kingdom	03/01/1986	29/12/2023	10507	IOB London International Order Book	674299	830	569	1	5067	528	3,4,7,8,9,13,23,25,2	YES
United Kingdom	03/01/1986	29/12/2023	10594	London Stock Exchange,	3406063	4754	3530	3	26491	1607	2,3,4,7,8,9,13,23,25	YES

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
				European Markets								
United Kingdom	04/11/1996	29/12/2023	10699	Aquis Stock Exchange	3881132	6177	4369	475	8495	1842	2,4,7,9,13,23,25,27,	YES
United Kingdom	27/05/2010	28/06/2010	10715	NASDAQ OMX Europe 2nd Listing	3	3	3	0	4	0	4,8	YES
United Kingdom	06/02/2009	01/07/2010	10716	NASDAQ OMX Europe	236777	1431	911	0	1651	212	4,8	YES
United Kingdom	31/10/2007	28/12/2018	10718	London Stock Exchange, International Trade Reporting Service	227337	6737	5018	2	10361	741	2,4,7,8,9	YES
United Kingdom	30/11/2022	29/12/2023	10719	London Stock Exchange Domestic-UK Market 2nd Currency	1584	7	7	0	90	1	2,7,8,9,13,23,25,27,	NO
United Kingdom	30/10/2007	29/12/2023	10847	Cboe Europe Equities CXE 1st Listing - MTF	6571555	6312	4349	30	32909	2821	2,3,4,7,8,9,23,25,28	YES
United Kingdom	01/11/2007	17/02/2017	10851	Cinnober Boat	1650090	6797	4547	65	16600	1151	7	NO
United Kingdom	01/11/2007	17/02/2017	10852	BOAT, Other Currency	1819299	8441	5952	2	26483	1124	7	NO
United Kingdom	16/06/2008	27/04/2012	10882	Chi-X Off-Exchange Trade	139852	2542	1693	0	2946	258	2,4	NO
United Kingdom	01/04/2008	29/12/2023	10894	Cboe Europe Equities CXE 2nd Listing - MTF	145055	247	147	0	1028	77	2,3,4,7,8,9,23,25,28	YES
United Kingdom	11/07/2011	29/12/2023	11022	Cboe Europe Equities BXE 1st Listing - MTF	5868719	6164	4238	7	29073	2385	2,4,7,8,9,23,25,28,3	YES
United Kingdom	11/07/2011	29/12/2023	11023	Cboe Europe Equities BXE 2nd Listing - MTF	153707	270	161	0	1139	68	2,4,7,8,9,23,25,28,3	YES
United Kingdom	30/08/2012	01/03/2019	11062	London Stock Exchange Derivatives Market	22	6	5	0	25	1	2,3,4,7,13,14,23,25,	YES
United Kingdom	17/12/2010	07/08/2012	11071	ICE LIFFE Bclear	123	30	18	0	208	3	2,3,7,8	NO
United Kingdom	06/06/2011	17/02/2017	11085	BOAT, other currency 2nd Listing	106896	1941	1218	0	3309	104	7	NO
United Kingdom	12/03/2018	29/12/2023	11341	AQUIS Exchange Alternate Currencies	624597	1924	1340	0	7191	304	2,4,23,25,28,33	YES

Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
United Kingdom	20/06/2017	29/12/2023	11363	TRADEcho	1568318	23814	16145	27	55794	1599	8,13,24,27	NO
United Kingdom	04/07/2017	29/12/2023	11364	TRADEcho 2nd Currency	390647	11075	7221	14	16709	874	8,13,24,27	NO
United Kingdom	28/11/2017	29/12/2023	11365	TRADEcho 3rd Currency	47477	2024	1164	0	3185	81	8,13,24,27	NO
United Kingdom	28/02/2018	29/12/2023	11527	Turquoise Lit Auctions, 2nd Listing	8362	83	58	0	358	10	2,4,23,25,28,33	YES
United Kingdom	16/07/2018	29/12/2023	11528	Turquoise Plato, 1st Listing	1162288	4153	2910	0	14429	600	2,4,23,25,28,33	YES
United Kingdom	25/07/2018	29/12/2023	11529	Turquoise Plato, 2nd Listing	22312	112	75	0	484	17	2,4,23,25,28,33	YES
United Kingdom	28/01/2019	29/12/2023	11543	Cboe Europe Equities CXE 3rd Listing - MTF	2425	11	7	0	28	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	03/12/2020	02/10/2023	11544	Cboe Europe Equities CXE 4th Listing - MTF	289	3	2	0	7	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	01/03/2019	29/12/2023	11547	Cboe Europe Equities BXE 3rd Listing - MTF	2835	14	10	0	43	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	03/12/2020	29/12/2023	11548	Cboe Europe Equities BXE 4th Listing - MTF	758	2	1	0	0	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	29/11/2019	29/12/2023	11560	Aquis SAS Alternate Currencies	277356	934	682	0	2762	189	2,4,23	YES
United Kingdom	12/04/2021	19/07/2023	11590	London Stock Exchange Domestic/UK Market 3rd Currency	471	9	6	0	76	0	2,3,7,8,9,13,23,25,2	NO
United Kingdom	10/04/2018	29/12/2023	15051	Aquis SAS	486745	1794	1256	0	4643	288	2,4,23	YES
United Kingdom	02/07/2018	08/10/2021	16327	Sigma X MTF - Auction Book	548196	2817	1961	0	10663	327	2,4,22,28,33	YES
United Kingdom	19/02/2018	29/12/2023	16361	Turquoise Lit Auctions, 1st Listing	571446	3357	2368	0	12937	477	2,4,23,25,28,33	YES
United Kingdom	12/03/2018	29/12/2023	17078	AQUIS Exchange	347380	1578	1074	2	5138	235	2,4,23,25,28,33	YES
United Kingdom	02/07/2018	08/10/2021	17159	Sigma X MTF	277530	2978	2072	0	10673	306	2,4,22,28,33	YES
United Kingdom	03/01/1986	18/04/2005	20261	IRISH MK LON	9982	31	27	0	172	39		
United Kingdom	14/05/1987	21/01/2004	20266	LOND 3RD MKT	7006	46	43	32	73	40		

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Australia	02/02/1987	29/12/2023	10111	ASX - All Markets	8879634	6235	3524	3139	17334	5464	1,2,7,8,10,12,23,33,	NO
Australia	07/11/2005	29/12/2023	10823	National Stock Exchange of Australia Limited	90938	161	141	92	347	25	2,7,23,35	NO
Australia	24/09/2018	24/09/2018	13298	Australia Funds Contributors	1	1	1	0	26	0	24	NO
Bahrain	06/05/2002	31/12/2023	10125	Bahrain Stock Exchange	13766	38	38	35	258	65	2,8,36	NO
Bangladesh	03/04/1996	28/12/2023	10185	Dhaka Stock Exchange Ltd	985576	452	436	433	3816	1960		
China	16/11/1992	29/12/2023	10214	Shenzhen Stock Exchange	7963745	3053	2996	2981	22748	6978	2,7,8,23,37,38	NO
China	16/03/1992	29/12/2023	10215	Shanghai Stock Exchange	6726943	2471	2403	2271	18829	4854	2,7,8,23,37,38	NO
China	17/11/2014	29/12/2023	11334	Shanghai Stock Exchange - Hong Kong Stock Connect	1827953	1561	1561	0	9247	1237	23	NO
China	21/08/2015	29/12/2023	11346	Shanghai Stock Exchange Level 1	3120430	2388	2344	110	10282	1511	23,38	NO
China	09/10/2015	29/12/2023	11347	Shanghai Stock Exchange - SHG - HK Stock Connect L1	1619143	1559	1559	0	7098	890	23	NO
China	05/12/2016	29/12/2023	16095	Shenzhen Stock Exchange - Shenzhen - Hong Kong Stock Connect	2058380	1860	1860	4	10924	2382	7,8,23	NO
Hong Kong	03/01/1986	29/12/2023	10104	Hong Kong Exchanges and Clearing Ltd	9406864	7505	3276	344	30434	3827	1,2,7,8,12,34,37,38	NO
Hong Kong	16/04/2002	29/12/2023	10113	Hong Kong Futures Exchange	50834	168	124	0	1177	48	2,7,10,16,33,37	NO
Hong Kong	05/01/2012	31/08/2017	10497	Merrill Lynch in Hong Kong	537	5	4	0	6	0		
Hong Kong	18/11/2013	29/12/2023	11143	Stock Exchange of Hong Kong-Odd Lot	1078949	6380	2905	0	14278	958	2,8,34,37,38	NO
Hong Kong	17/11/2014	29/12/2023	11332	Stock Exchange of Hong Kong Limited - Shanghai	868974	1078	709	0	5998	181	10,34	NO

⁵ See Table 4 for the definition of Market class codes

⁶ YES if the exchange is a Multilateral Trading Facility (MTF), NO otherwise.

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Hong Kong	17/11/2014	29/12/2023	11333	Stock Exchange of HK - SHG - HK Stock Connect Odd Lot	580875	1072	706	0	5961	161	34	NO
Hong Kong	05/12/2016	29/12/2023	11358	Stock Exchange of Hong Kong Ltd - SZN - HK Stock Connect	918476	1263	785	0	6656	204	2,7,8,12,34	NO
Hong Kong	29/06/2023	29/06/2023	11749	Hong Kong Stock Exchange Odd Lot Dual Counter (RMB)	1	1	1	0	0	0	8	NO
Hong Kong	02/01/2012	09/12/2013	12837	BNP Paribas Hong Kong	1001	2	1	0	0	0		
Hong Kong	29/02/2012	20/12/2012	12838	Citigroup Investment Bank Ltd	2	1	1	0	0	0		
India	15/04/1987	29/12/2023	10114	Bombay Stock Exchange Ltd. (Mumbai)	16676551	8589	6292	6192	33725	3684	2,7,8,23,33,37	NO
India	04/11/1999	27/02/2018	10326	National Stock Exchange of India	4629334	2824	2129	199	3618	1229	2,7,8,23,33,37	NO
India	16/01/2007	29/05/2015	10793	National Stock Exchange of India Ltd, Derivatives Trading	360215	359	265	0	139	123	2,7,8,23,33,37	NO
India	15/05/2007	27/02/2020	10826	Bombay Stock Exchange, Derivatives	24251	315	224	0	119	133	2,7,8,23,33	NO
India	05/01/2012	22/05/2015	10837	National Stock Exchange of India Ltd, Odd Lot Trading Block	286	244	168	0	74	16	2,7,8,23,33,37	NO
India	13/08/2007	29/05/2015	10839	National Stock Exchange of India Ltd, Auction	618865	2182	1631	0	698	613	2,7,8,23,33,37	NO
India	09/05/2013	29/05/2015	11144	NSE of India Ltd, Inter-Foreign-Institutional Investment	1549	57	38	0	22	5	2,8,23,33,37	NO
India	10/09/2013	13/04/2015	11145	NSE of India Ltd, Odd Lot Trading (Limited Physical Market)	315	26	18	0	5	1	2,8,23,33,37	NO
Indonesia	21/03/1990	29/12/2023	10146	Indonesia Stock Exchange, Equities	2857584	1618	1102	1024	5971	1055	2,7,8	NO
Indonesia	16/04/2002	29/12/2023	10378	Jakarta Negotiated Board	596933	1253	950	33	411	518	2,7,8	NO
Indonesia	18/04/2002	29/12/2023	10562	Indonesia SE, Cash Market	70516	1240	941	0	621	376	2,7,8	NO

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Indonesia	03/01/1995	04/06/1999	20404	DJAKARTA FRG	1574	99	74	0	1	7		
Israel	14/04/2002	31/12/2023	10105	Tel Aviv Stock Exchange	509874	647	618	554	4054	281	2,7,8,33,35	NO
Japan	06/01/1986	29/12/2023	10106	Tokyo Stock Exchange	21798101	6011	5646	5253	127650	6695	2,7,8,12,23,35,37	NO
Japan	06/01/1986	12/07/2013	10107	Osaka Securities Exchange	2878887	2015	1511	24	28935	844	2,8,12	NO
Japan	02/09/1986	12/07/2013	10112	JASDAQ Market	3234172	1730	1662	118	19813	1149	2,8	NO
Japan	10/03/1989	29/12/2023	10118	Fukuoka Stock Exchange	193857	174	173	36	3040	91	7,23,33	NO
Japan	02/04/1992	03/09/2003	10119	NIIGATA STOCK EXCHANGE - NOT ACTIVE ANYMORE	13968	18	17	0	92	1		
Japan	05/09/1995	29/12/2023	10121	Sapporo Securities Exchange	101622	105	105	25	1371	61	7,23,33,35	NO
Japan	06/01/1986	29/12/2023	10122	Nagoya Stock Exchange	1077073	728	718	104	14362	404	7,23,33,35,37	NO
Japan	10/04/1995	28/02/2001	10141	KYOTO STOCK EXCHANGE	19683	20	20	0	116	0		
Japan	08/12/1988	29/03/2004	10142	HIROSHIMA STOCX EXCHANGE - NOT ACTIVE ANYMORE	19479	27	27	0	192	17		
Japan	01/02/1999	29/12/2023	10311	Tokyo Stock Exchange (ToSTNet-1) Single Stock Exchange	8151405	4925	4904	32	87268	3511	2,7,8,12,23	NO
Japan	15/12/1998	29/12/2023	10324	Tokyo Stock Exchange (ToSTNet-2) Closing Price Trading	72697	3715	3706	0	42358	1447	2,7,8,12,23	NO
Japan	24/07/1997	29/12/2023	10325	Tokyo Stock Exchange (ToSTNeT-1) Basket Trading	8831999	4356	4341	14	78086	2849	2,7,8,12,23	NO
Japan	07/02/1994	30/12/2023	10327	Japan Securities Dealers Association	9589847	5121	5103	143	93437	4067	23	NO
Japan	20/09/2000	08/10/2010	10373	Nippon New Market, Hercules	240666	190	189	3	634	175		
Japan	10/01/2012	10/07/2013	10814	JASDAQ Off-Hour Fixed Price Transaction	17	11	11	0	56	4	2,8	NO
Japan	29/08/2005	12/07/2013	10815	JASDAQ Off-Hour Single Issue Transaction	40087	916	916	0	6511	202	2,8	NO
Japan	12/12/1989	30/03/2004	20215	OTC JAPON	76288	48	48	0	0	50		

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Jordan	28/06/2000	28/12/2023	10161	Amman Stock Exchange	712701	184	184	184	1132	220	2,8	NO
Kazakhstan	29/10/2009	29/12/2023	10316	Kazakhstan Stock Exchange	120297	207	164	81	853	10	2,7,8	NO
South Korea	05/06/1986	28/12/2023	10123	KRX Korea Exchange, Stock Market	5999703	2027	1327	1186	18540	3273	2,8,12,23,35,37	NO
South Korea	26/01/2023	28/12/2023	10336	Korea Exchange (Futures Market)	41961	202	202	0	3214	8	2,7,8,12,23	NO
South Korea	04/01/1999	28/12/2023	10358	Korea Exchange (Kosdaq)	6225298	2392	2377	2142	11402	4314	2,7,8,12,23	NO
South Korea	06/03/2006	26/11/2010	10727	Korea Exchange, Block Trade (K-Blox)	14099	975	897	0	8216	269	2,7,8,12,23,35,37	NO
South Korea	24/03/2006	10/11/2010	10728	KRX Korea Exchange, Basket Trade	5851	1015	900	0	8293	275	2,7,8,12,23,35,37	NO
South Korea	06/03/2006	28/12/2023	10729	KRX Korea Exchange, After-Hour Single-Price Trading	3503035	1174	1004	76	12994	1419	2,7,8,12,23,35,37	NO
South Korea	10/04/2006	26/11/2010	10730	KOSDAQ, Block Trade (K-Blox)	1794	1585	1583	0	5176	596	8,12,23	NO
South Korea	10/04/2006	28/12/2023	10731	KOSDAQ, After-Hour Single-Price Trading	4749855	2109	2101	125	8950	2703	8,12,23	NO
South Korea	10/04/2006	28/12/2023	10732	Korea Freeboard Market	335903	323	311	264	36	57	2,7,8,12	NO
South Korea	17/06/2015	28/12/2023	16946	Korea New Exchange	47931	207	207	151	116	44	8,12,23,35	NO
Kuwait	12/09/2000	28/12/2023	10340	Boursa Kuwait	552205	169	167	157	1199	693		
Lebanon	15/02/1996	28/12/2023	10110	Bourse de Beyrouth - Beirut Stock Exchange	33611	49	13	13	264	28		
Malaysia	03/01/1986	09/04/2021	10143	Malaysia Stock Exchange	4969006	1600	1407	529	11338	2115	2,7,8,23,37	NO
Malaysia	17/04/2002	03/12/2008	10287	Malaysia Stock Exchange, Foreign	3263	2	2	0	16	4		
Malaysia	15/01/2020	13/05/2020	10542	Malaysia Derivatives Exchange Berhad	44	10	10	0	15	2	7,23,37	NO
Malaysia	04/12/2008	28/06/2023	10820	Bursa Malaysia Berhad, Buying-In Normal	15272	1119	1090	8	1962	505	2,7,8,23,35,37	NO
Malaysia	04/12/2008	28/06/2023	10858	Bursa Malaysia Berhad, Odd Lot	2755734	1301	1217	920	2823	1193	2,7,8,23,35,37	NO
Malaysia	16/05/2017	18/10/2018	12938	Bank Negara Malaysia	4	1	1	0	1	0	24	NO

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Nepal	20/02/2002	28/12/2023	10525	Nepal Stock Exchange	283889	284	283	282	909	852		
New Zealand	28/08/1996	29/12/2023	10116	New Zealand Exchange Ltd	730283	337	286	224	2920	362	2,7,8,12,23,33,37	NO
New Zealand	17/10/2016	14/03/2019	11337	New Zealand Stock Exchange - NEXT Board	282	2	2	0	0	1	23,35,37	NO
Oman	17/09/2000	31/12/2023	10363	Muscat Stock Exchange	348882	128	123	120	1162	313		
Pakistan	27/08/1992	29/12/2023	10216	Pakistan Stock Exchange	2081415	769	726	710	7375	1780		
Pakistan	17/10/2007	08/01/2016	10755	Lahore Stock Exchange	94184	371	367	0	2779	253		
Philippines	10/01/1986	29/12/2023	10108	Philippine Stock Exchange, Inc	1498598	804	379	373	5535	577	2,7,8,23,37	NO
Philippines	16/01/2006	19/06/2015	10720	Philippine Stock Exchange, Big Board	3999	317	181	0	1266	46	2,7,8,23,37	NO
Philippines	02/01/2006	29/12/2023	10721	Philippine Stock Exchange, Odd Lots	782432	624	317	0	3619	252	2,7,8,23,37	NO
Qatar	06/08/2003	31/12/2023	10547	Qatar Exchange	28187	57	54	51	337	82	2,8	NO
Saudi Arabia	27/02/2001	31/12/2023	10503	Saudi Stock Exchange	724363	294	291	278	2720	387	2,7,8,33,36	NO
Singapore	03/01/1986	09/04/2021	10120	Singapore Exchange	3834708	2091	1399	965	10557	1291	2,7,8,10,12,23,25,33	NO
Singapore	20/01/2003	29/09/2017	10556	SGX Singapore Exchange Ltd, Securities Trading, Buy-In Market	99485	1393	939	0	3654	589	2,7,8,10,12,23,25,33	NO
Singapore	20/01/2003	29/09/2017	10557	SGX Singapore Exchange Ltd, Securities Trading, Unit Share M	1754956	1470	981	8	4082	792	2,7,8,10,12,23,25,33	NO
Singapore	31/08/2012	29/09/2017	11129	Singapore Exchange Securities Dual Currency Listing	2168	3	3	0	16	0	2,8,10,12,23,25,33,3	NO
Singapore	03/09/2012	29/09/2017	11131	Singapore Exchange Securities Dual Currency Listing-Unit Share	1680	3	3	0	16	1	2,8,10,12,23,25,33,3	NO
Singapore	10/10/2012	10/08/2017	11132	Singapore Exchange Securities Dual Currency Buy In Market	35	2	2	0	2	0	2,8,10,12,23,25,33,3	NO
Singapore	12/01/2012	16/12/2014	12847	Barclays Capital Global Services, Singapore	597	2	2	0	2	0		
Singapore	06/01/2012	30/10/2015	12848	Standard Chartered Bank	224	1	1	0	0	0		

Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁵	MTF ⁶
Singapore	03/01/2012	25/10/2013	12849	UBS Singapore Branch	1089	21	14	0	57	0		
Singapore	03/01/2012	13/05/2015	18441	Oversea-Chinese Banking Corporation Ltd	4872	8	6	0	7	0		
Singapore	03/01/1986	19/01/2004	20214	OTC SINGAP.	19156	15	15	0	0	12		
Sri Lanka	12/11/1991	29/12/2023	10217	Colombo Stock Exchange	846719	393	357	354	3604	456	2	NO
Taiwan	02/06/1986	29/12/2023	10103	Taiwan Stock Exchange	5177541	1541	1432	1092	14903	6766	2,7,8,23,37	NO
Taiwan	23/05/1991	29/12/2023	10372	Taipei Exchange	3311116	1194	1191	832	9441	4423	2,8,23	NO
Taiwan	06/08/2002	29/12/2023	10543	Taipei Exchange Emerging Market	1180529	1518	1514	559	4354	1846	8,23	NO
Taiwan	19/12/2005	29/12/2023	10722	Taiwan Stock Exchange, Odd Lots Trading	3769934	1190	1155	44	12302	3903	2,7,8,23,37	NO
Taiwan	19/12/2005	29/12/2023	10723	Taipei Exchange, Odd Lot	2912980	1055	1052	36	8515	3342	2,8,23	NO
Thailand	19/06/1986	28/12/2023	10117	Stock Exchange of Thailand	6520537	2860	1166	1098	27930	3927	2,7,8,23,35,37	NO
Thailand	02/08/1988	28/12/2023	10286	Stock Exchange of Thailand, Foreign Board	750543	1259	884	13	10688	980	2,7,8,23,35	NO
Thailand	27/10/2023	27/10/2023	10290	Stock Exchange of Thailand, Last Paid	1	813	570	0	3084	405	2,7,8,23,37	NO
Thailand	24/11/2008	28/12/2023	10825	Thailand Futures Exchange	193560	227	137	0	1994	95	23,33,37	NO
Thailand	03/09/2012	28/12/2023	11119	The Stock Exchange of Thailand - Odd Lot	2832464	2420	979	34	15291	1030	2,8,23,37	NO
United Arab Emirates	19/08/2002	29/12/2023	10548	Abu Dhabi Securities Exchange	240784	100	96	83	778	214	8,9,33,36	NO
United Arab Emirates	19/12/2006	29/12/2023	10824	Nasdaq Dubai	12875	44	40	12	480	24	2,33,36	NO
United Arab Emirates	03/01/2022	23/11/2022	11035	Dubai Gold and Commodities Exchange DMCC	1342	32	20	0	3	0	33	NO
Viet Nam	23/08/2000	29/12/2023	10379	Ho Chi Minh Stock Exchange	1304939	526	526	499	4902	1514	2,8	NO
Viet Nam	14/08/2006	29/12/2023	10746	Hanoi Stock Exchange	1279432	580	580	505	4213	974		
Viet Nam	02/11/2020	29/12/2023	17364	Hanoi Stock Exchange (Unlisted Public Company Trading Platform)	4570	46	46	22	53	9		

Table 4: Periods covered and number of securities by countries and stock exchanges (Africa)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁷	MTF ⁸
Botswana	21/09/2000	29/12/2023	10329	Botswana Stock Exchange	93725	57	45	24	678	20		
Côte d'Ivoire	31/12/1999	29/12/2023	10335	Bourse Regionale des Valeurs Mobilières	140204	47	47	36	546	69	8	NO
Egypt	04/01/2000	31/12/2023	10374	Egyptian Exchange	913082	278	276	272	2054	775	2,7,8	NO
Ghana	18/09/2000	29/12/2023	10330	Ghana Stock Exchange	110146	47	43	36	323	51	8	NO
Kenya	21/09/2000	05/10/2022	10101	Nairobi Securities Exchange PLC	229662	65	64	60	1031	52	8	NO
Malawi	03/11/2000	29/12/2023	10332	Malawi Stock Exchange	926	6	5	3	58	0		
Mauritius	18/02/2002	19/12/2023	10368	Mauritius Stock Exchange	151377	107	101	97	1274	34	7,8,35	NO
Morocco	05/01/1993	29/12/2023	10102	Bourse de Casablanca	365528	105	92	91	1465	68	2,8,33	NO
Namibia	21/09/2000	29/12/2023	10331	Namibian Stock Exchange	139068	77	56	14	562	37		
Nigeria	21/11/2012	01/02/2019	10369	Nigerian Exchange (NGX) Limited	3580	3	3	3	81	3	2,8	NO
South Africa	04/01/1988	05/10/2022	10100	JSE Johannesburg Stock Exchange	1380000	643	458	113	9238	410	2,7,8,12,25,33	NO
South Africa	23/02/2010	23/02/2010	10576	JSE Cash Bond Market	1	1	1	0	0	0	2,35	NO
South Africa	18/05/2016	11/07/2016	10597	JSE Equity Derivatives Market	2	7	2	0	2	1	2,7,8,12,33	NO
South Africa	22/09/2016	29/12/2023	11349	JSE Johannesburg Stock Exchange End of Day	465948	506	374	238	3461	103	2,7,8,12,25,33	NO
South Africa	22/05/2019	26/04/2023	11531	JSE Derivatives Market End of Day	53	27	17	0	177	2	8,12,33	NO
Tanzania	07/03/2002	29/12/2023	10523	Dar es Salaam Stock Exchange	71598	28	28	21	151	6	8	NO
Tunisia	17/05/1994	05/10/2022	10328	Bourse de Tunis	169029	88	85	85	512	51		

⁷ See Table 4 for the definition of Market class codes

⁸ YES if the exchange is a Multilateral Trading Facility (MTF), NO otherwise.

Table 4: Periods covered and number of securities by countries and stock exchanges (Africa)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁷	MTF ⁸
Uganda	28/02/2002	29/12/2023	10524	Uganda Securities Exchange	45722	19	19	11	132	9		
Zambia	16/08/2000	29/12/2023	10333	Lusaka Stock Exchange	70431	28	27	22	44	30		
Zimbabwe	19/02/2009	29/11/2019	10522	Zimbabwe Stock Exchange	8141	9	7	3	35	11		

Table 5: Periods covered and number of securities by countries and stock exchanges (Latin America)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁹	MTF ¹⁰
Argentina	06/09/1999	29/12/2023	10082	Bolsas y Mercados Argentinos	649350	383	369	80	11210	458	2,7,8	NO
Argentina	27/05/2004	29/12/2023	10592	Bolsas y Mercados Argentinos, Mercado de Concurrencia (Cash)	285720	356	346	1	10547	286	2,7,8	NO
Barbados	19/01/2005	29/12/2023	10572	Barbados Stock Exchange	13444	13	13	11	139	0		
Brazil	12/01/2000	28/12/2023	10083	B3 S.A., Brasil, Bolsa, Balcao	2250894	1746	1477	401	28143	1637	2,7,8,16,23,33,37	NO
Brazil	09/05/2019	05/10/2022	10147	B3 S.A., Brasil, Bolsa, Balcao - Future & Future Options	7716	34	27	0	2002	6	2,7,8,16,23,33,37	NO
Brazil	01/02/2023	06/10/2023	11034	B3 S.A., Brasil, Bolsa, Balcao - SOMA	8	6	3	2	4	0	2,7,8,16,23,33,37	NO
Cayman Islands	16/11/2010	28/12/2023	12976	Cayman Islands Stock Exchange	1662	5	5	3	3	0	35	NO
Chile	08/09/2000	29/12/2023	10084	Bolsa de Comercio de Santiago	278447	357	301	209	13118	278	2,7,8,33	NO
Chile	08/06/2012	29/12/2023	11369	Bolsa de Comercio de Santiago, USD	18318	92	72	0	5775	26	8,33	NO

⁹ See Table 4 for the definition of Market class codes

¹⁰ YES if the exchange is a Multilateral Trading Facility (MTF), NO otherwise.

Table 5: Periods covered and number of securities by countries and stock exchanges (Latin America)

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ⁹	MTF ¹⁰
Colombia	12/04/2000	28/12/2023	10085	Bolsa de Valores de Colombia	207937	139	103	53	9140	91	2,7,8,33	NO
Ecuador	27/07/1998	29/12/2023	10280	Quito Stock Exchange	12250	28	25	19	192	5		
Ecuador	25/08/2000	29/12/2023	10281	Guayaquil Stock Exchange	7759	41	39	25	172	8		
El Salvador	08/09/2009	28/12/2023	11025	Bolsa de Valores de El Salvador S.A. de CV	565	65	46	7	2491	9		
Jamaica	23/08/2002	29/12/2023	10526	Jamaica Stock Exchange	99925	122	92	74	935	28		
Mexico	13/10/1994	08/05/2023	10080	Bolsa Mexicana de Valores (Mexican Stock Exchange)	1329388	2960	2225	28	51101	718	2,7,8,12,25,33,35	NO
Mexico	06/12/2021	29/12/2023	16362	Bolsa Institucional de Valores	244613	2371	1816	117	38996	86	2,8,12	NO
Panama	16/07/2019	29/12/2023	10086	Latin American Stock Exchange, INC	2119	96	45	32	841	2	8	NO
Peru	19/01/2000	08/05/2023	10089	Bolsa de Valores de Lima	461234	350	271	126	9581	496	2,7,8	NO
Trinidad and Tobago	29/06/2004	29/12/2023	10573	Trinidad & Tobago Stock Exchange	100869	42	34	23	456	7		
Uruguay	30/09/2021	29/12/2023	10087	Montevideo Stock Exchange	224	3	3	2	0	0		
Venezuela	30/05/2000	29/12/2023	10088	Bolsa de Valores de Caracas	82920	50	31	31	72	176		

3. Market Class Description

Table 6: Market Class Description

Market class	Market class name	Description
1	MiFID II Recognized Third Country Markets	Third-country market considered as equivalent to a regulated market as defined in Directive 2014/65/EU (MiFID II).
2	FINMA Recognized Foreign Trading Venue	Market recognized by the Swiss Financial Market Supervisory Authority FINMA Foreign-authorized financial market infrastructures must be recognized by FINMA before they can allow Swiss participants access to their facilities. FINMA can recognize foreign stock exchanges, multi-lateral trading

Table 6: Market Class Description

Market class	Market class name	Description
		venues, central counterparties and trade repositories thus allowing Swiss participants access to their financial market infrastructure facilities. Foreign financial market infrastructures recognized in Switzerland must comply with information and reporting requirements vis-à-vis FINMA. FINMA receives further information about foreign financial market infrastructures from foreign supervisory authorities.
3	MiFID Regulated Market (RM)	A MiFID Regulated Market (RM) is a market under the supervision of the National Competent authority (NCA) within the EEA. A RM can only be under regulation if its operator is a Market Operator, i.e. an institution that is authorized vis-a-vis the local NCA in line with public law of the country in question. ESMA is responsible for publishing and updating the list summarizing the markets that qualify as Regulated Markets.
4	MiFID Multilateral Trading Facility (MTF)	A Multilateral Trading Facility (MTF) is a multilateral system that is operated by an investment firm or a market operator. Like an RM, it brings together multiple third-party buying and selling interests in financial instruments. Like RMs, transactions at MTFs may not be executed at their operator's discretion. MTFs may not trade on own account or against own books / capital ESMA publishes the list of recognized MTFs.
5	MiFID Systematic Internaliser (SI)	Systematic Internalisers are companies that bring together customer orders internally or execute against their own books. ESMA publishes the list of approved SI's.
6	Open Market under paragraph 48 BoersG	The Open Market ('Freiverkehr'), is in contrast to the Regulated Market, a non-official-market-segment under private law, which an exchange can allow under paragraph 48 of the Stock Exchange Act, if the securities are neither admitted nor included in the Regulated Market and the exchange will ensure a proper implementation of trade and business transactions.
7	Recognized Market BAFIN	Stock exchanges and other organized markets, approved by BaFIN (Bundesanstalt für Finanzdienstleistungsaufsicht / German Federal Financial Supervisory Authority) pursuant to paragraph 47 para 1 No 2 and No 4 InvG.
8	Recognized Market Denmark	Markets recognized by the Danish Department for tax (Skatteministeriet). In Denmark exchanges outside the EU/EEA countries must be considered as a regulated market if they are member of the World Federation of Exchanges (WFE).
9	Recognized Investment Exchanges FCA	FCA recognises and supervises a number of Recognised Investment Exchanges (RIEs) and Recognised Clearing Houses (RCHs) under the Financial Services and Markets Act 2000. Recognition gives an exemption from the need to be authorised to carry on regulated activities in the United Kingdom. To be recognised, RIEs and RCHs must comply with the recognition requirements laid down in the Financial Services and Markets Act 2000 (Recognition Requirement for Investment Exchanges and Clearing Houses) Regulations 2001. RIEs, in their capacity as market operators, may operate regulated markets and multilateral trading facilities, as respectively defined in Article 4.14 and 4.15 of the Markets in Financial Instruments Directive (2004/39/EC). The list of regulated markets operated by RIEs is set out in the Regulated Markets section below. Where an RIE provides arrangements in other Member States to help with access to its markets by remote members or participants established in those Member States, you can access the details

Table 6: Market Class Description

Market class	Market class name	Description
		within this section. Where an RIE provides these facilities for a regulated market, you can access the details in the Regulated Markets section.
10	Recognized Overseas Investment Exchanges FCA	The FCA has recognised and supervises a number of Recognised Overseas Investment Exchanges (ROIEs) and has the power to recognise and supervise Recognised Overseas Clearing Houses (ROCHs) under the Financial Services and Markets Act 2000 (FSMA). In order to be recognised, ROIEs and ROCHs must satisfy the requirements of S.292(3) of FSMA.
11	Recognized Auction Platforms FCA	The FCA recognises and supervises Recognised Auction Platforms (RAPs), to conduct auctions in EU emission allowances, under the Financial Services and Markets Act 2000 (Recognised Auction Platforms) Regulations 2011. RAPs must also be recognised as Recognised Investment Exchanges (RIEs) but they do not carry out secondary market activities in relation to emission allowances. Recognition confers an exemption from the need to be authorised to carry on regulated activities in the United Kingdom.
12	Designated Investment Exchanges FCA	An investment exchange which does not carry on a regulated activity in the United Kingdom and is not a regulated market may apply to the FCA to be included on the FCA's list of designated investment exchanges. Before adding an investment exchange to the list of designated investment exchanges, the FCA will look at whether the investment exchange provides an appropriate degree of protection for consumers. The FCA will also undertake a public consultation prior to adding the investment exchange to the list of designated investment exchanges. Designation allows firms to treat transactions effected on a designated investment exchange in the same way as they would treat transactions effected on a RIE.
13	Regulated Markets FCA	Under Article 47 of the Markets in Financial Instruments Directive (2004/39/EC) we are responsible for maintaining the list of regulated markets for which we are the Home Member State. A market may ask to be added to the list of regulated markets if it satisfies the requirements set out in Title III of MiFID.
14	SEC reg. National Securities Exchange	A national securities exchange that is registered with the Securities and Exchange Commission (SEC).
15	CFTC Designated Contract Market	Domestic board of trade designated as a contract market by the Commodity Futures Trading Commission (CFTC).
16	CFTC no Action Letter Issued	A foreign exchange or board of trade that has a staff no action letter from the Commodity Futures Trading Commission (CFTC) permitting direct access from the United States.

Table 6: Market Class Description

Market class	Market class name	Description
17	MiFID Organized Trading Facility (OTF)	MiFID II introduces OTFs as a new type of trading venue alongside regulated markets (RMs) and multilateral trading facilities (MTFs). However, unlike RMs and MTFs, OTFs will only relate to bonds, structured finance products, emission allowances or derivatives. In addition, orders on an OTF must be executed on a discretionary basis. Under MiFID II, OTFs are systems that cross client orders and that arrange transactions and facilitate negotiations between clients. Operating an OTF is an investment activity with need for authorisation. ESMA's Q&As provide clarity on the type of arrangements that qualify as an OTF. Therefore, any entity should seek authorisation to operate an OTF where the three following conditions are met: trading is conducted on a multilateral basis; the trading arrangements in place have the characteristics of a system; and the execution of orders takes place on a discretionary basis (through the system or under the rules of the system). Source: https://www.esma.europa.eu/press-news/esma-news/esma-clarifies-market-structure-issues-under-mifid-ii . ESMA publishes the list of recognized OTF.
18	FINMA Authorized Swiss Stock Exchange	Undefined
19	FINMA Authorised Swiss Multilateral Trading Facility	Undefined
20	MiFID II APA	An Approved Publication Arrangement (APA) is a person authorized under the provisions established in the MiFID II Directive to provide the service of publishing trade reports on behalf of investment firms. Additionally, a suite of quote streaming and order execution services is provided for systematic internalizers (SIs) and their clients. APAs are designated to provide services to an investment firm in order for it to meet its obligations under Articles 20 and 21 MiFIR.
21	MiFID SME Growth Market	A SME (Small and medium sized enterprise) growth market is a MTF that is registered as such in accordance with Article 33 of MiFID II and in accordance with Article 3(1)(11) of MAR in conjunction with Article 4(1)(12) of MiFID II. One condition of Article 33 of MiFID II is, that at the time when the MTF is registered as an SME growth market and in any calendar year thereafter, at least 50% of the issuers whose financial instruments are admitted to trading on the MTF are SMEs (companies with an average market capitalization of less than EUR 200 million for the previous three calendar years).
22	FINMA Authorised Foreign Participant (remote member)	Undefined
23	SFC Exchange Traded in Specified Jurisdiction	Exchange has domicile in jurisdiction specified by SFC in Hong Kong.
24	SFC non-exchange traded in specified jurisdiction	Non-exchange trading of unauthorized funds has domicile in jurisdiction specified by SFC in Hong Kong.

Table 6: Market Class Description

Market class	Market class name	Description
25	FINMA Recognized Foreign Trading Venue for Trading in Swiss Shares	Recognized foreign trading venue for the trading of equity securities of companies with registered office in Switzerland according to Federal Council Ordinance of 30 November 2018.
26	MiFI (UK) recognized third country market	Undefined
27	MiFI (UK) Regulated Market (RM)	Undefined
28	MiFI (UK) Multilateral Trading Facility (MTF)	Undefined
29	MiFI (UK) Systematic Internaliser (SI)	Undefined
30	MiFI (UK) Organized Trading Facility (OTF)	Undefined
31	MiFI (UK) APA	Undefined
32	MiFI (UK) SME Growth Market	Undefined
33	MiFIR Third-Country Recognized Trading Venue under the Post-Trade Transparency Regime	ESMA considers that only a third-country trading venue that meets all the following objective criteria should be considered as a trading venue for the purpose of the MiFIR post-trade transparency regime: a) it operates a multilateral system, b) it is subject to authorization in accordance with the legal and supervisory framework of the third-country, c) It is subject to supervision and enforcement in accordance with the legal and supervisory framework of the third-country by a competent authority that is a full signatory to the IOSCO Multilateral Memorandum of Understanding Concerning Consultation and Cooperation and the Exchange of Information (MMoU) d) it has a post-trade transparency regime in place.

B. Data definitions

The variables in the EUROFIDAI database are described in the following tables:

- Code search variables (**Table 7**): detailed information on the instruments (identifiers, name, issuer, sector, type of instruments, etc.) and their relation to other instruments (when applicable);

- Daily data extraction variables (**Table 8**): daily market data (prices, returns, capitalization, etc.);
- Monthly data extraction variables (**Table 9**): monthly time series of returns.

1. Code Search Variables

Table 7 : Code Search variables ¹¹	
Variable	Description
assimilation_date (available only for dependent instruments)	Official expiry date of a temporary instrument
date_first_available_data	First date at which the EUROFIDAI code is available
date_last_available_data	Last date for which information is available for the corresponding EUROFIDAI code
dependency_type (available only for dependent instruments)	Code describing how a temporary instrument depends on the main instrument
dependency_type_name (available only for dependent instruments)	Description of how a temporary instrument depends on the main instrument:
	1 Certificate/ depository receipt: Certificate/ depository receipt that is issued e.g. abroad, representing the original share or a specific amount of original shares
	2 New Share: New issue shares are usually issued on a Capital Increase and are not or not yet fully entitled to dividends.
	3 Reopening tranche with assimilation: Reopening i.e. reissuance of an additional tranche that is basically the same as the original issue but for a specific period of time (until assimilation) has different terms and conditions.
	4 Amortization series of bonds: Obligations drawn by lot/repaid are kept in separate series with the individual series actually being combined with the original issue.
	5 Subscription right: Right of a shareholder to purchase new issue shares on the basis of the amount of shares held in order to maintain his proportionate ownership.
	6 Same instrument as original: Same Instrument i.e. share corresponding with original share that is treated accordingly (e.g. foreign shares in Thailand, Hong-Kong or Bermudas registered in England or LONDON-Certificates registered in Germany).
	7 Security with altered maturity: Securities which in contrast to others of the same issue are drawn by lot/redeemed prior to maturity or where the maturity date has been extended.
	8 Instrument instance: Instance of an instrument captured as representative.

¹¹ Discrete jumps in the code numbers of some variables are explained by the fact that some codes are not longer relevant.

9	STRIPS: Separate Trading of Registered Interest and Principal Securities
10	Trust unit with diff. payout policy: Trust unit with divergent distribution policy
11	Instrument with diff. physical form: An identically defined instrument, however, with a different physical form is captured as a dependent instrument.
12	With same price
13	Fund of INAV: In certain markets the publication of the iNAV (indicative Net Asset Value) is not under the actual Fund, but under a different instrument with a separate ISIN. To sustain this approach, a technical-instrument (security type K) is created and the connection to the actual fund (security type 7, respectively. C) is linked to the original Fund for which the value / price of the iNAV instrument is valid.
14	Fund series: Funds with segregated pools of assets and investors with each series striking its own NAV. These are principally used to segregate investors by date of investment, with each series effectively being created by the acceptance of a subscription. Typically, at year-end, series with a positive performance are 'rolled up' with investors switched to units in the initial series. Each series is linked to the respective initial series.
15	Loyalty Bonus Shares: Shares issued to long time holders to benefit from special dividends or voting rights. Example: Under French law, companies may distribute bonus dividends to shareholders who have been holding their shares in registered form for a minimum period of two calendar years. The net bonus dividend due to shareholders of loyalty bonus shares (actions à prime de fidélité) may increase the net ordinary dividend by a maximum of 10%.
16	Promesse: Shares issued on the occasion of a capital increase to represent the rights of the shareholder until completion of the transaction.
18	Special Share: Shares with specific characteristics / rights.
19	Allotment Right: Allotment rights are granted to shareholder to maintain his participation in the capital stock, during a capital increase (free allocation). The rights allotted allow the shareholders to receive new shares free of charge.
20	Option Right with choice: Right allowing existing shareholders to choose between dividend in cash or dividend in securities.
21	Distribution Right: Right given to the shareholders to receive securities during a distribution made by a company (distribution of share, warrant or others instruments).
22	Synthetic unit: If upon a spin-off, a share is for example split into two shares (of the newly created company), the two separately traded shares may be carried under a synthetic unit instrument with a new instrument identification number. Derivative instruments that had the original security as the underlying instrument, will refer to this synthetic unit after the split-up.
23	Indexation coefficient (trade date based)
24	Indexation coefficient (settlement date based)
25	Temporary security

	26	Virtual Share Class: Virtual Share Class dependent on the base currency class with no separate accounting profile but price quotation converted into different currency for investor's convenience.
	27	Adjusted ETD contract spec.: A contract specification (KS) created as part of an adjustment refers to the standard KS.
	28	O-Class contract specification: O-Class for ETDs on level "contract specification", created after an adjustment at Euronext. The O-Class represents the odd contract size of an adjusted contract size.
	29	O-Class contract: O-Class for ETDs on level "contract", created after an adjustment at Euronext. The O-Class represents the odd contract size of an adjusted contract size.
	30	new standard contract spec. after adjustment: A new standard contract specification created in the course of an adjustment refers to the original standard contract specification, e.g. after an adjustment due to a name change of the underlying with a change of the "product symbol" of the ETD contract specification.
	31	Second trading line: In the event of a buyback program of shares for the purpose of a capital reduction, a second trading line is opened on the SWX in Switzerland.
	99	Other type of instrument to be assimilated: Other type of instrument that is subject to an assimilation with another instrument.
eurofidai_code	Unique permanent identifier assigned by EUROFIDAI to each security	
eurofidai_sector_code	EUROFIDAI code of the issuer's sector. See section C.3. for details	
eurofidai_sector_name	EUROFIDAI name of the issuer's sector. See section C.3 and Table 7 for details.	
isin_code	ISIN code of the security (note that some ISIN codes are copyrighted, particularly those with the prefix "AN", "BM", "BS", "CA", "KY "US" or "VG")	
isin_code_beginning_date	First date at which the ISIN code is valid	
issuer_code	Code of the current security issuer	
issuer_domicile	Name of the issuer's domicile, attributed by SIX TELEKURS	
issuer_expiration_date	Date at which the issuer expired	
issuer_expiration_reason_code	Code for the reason for which the security issuer expired	
issuer_expiration_reason_name	Reason for which the security issuer expired :	
	1	Rectification
	2	Merger
	3	Demerger
	4	Reorganization
	5	Forced/debt restructuring
	6	Voluntary liquidation
	7	Change of domicile
	8	Change of name
	9	Trial
	10	Provocative deletion
	11	Change of legal form
issuer_legal_form_code	Legal form of the security issuer (expressed as a code)	

issuer_legal_form_name	Legal form of the security 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)
	12	Limited company/Limited liability company
	13	No proper legal form, branch
	14	No proper legal form, admin. inst.
	15	Limited Partnership
	16	KgaA Kommanditgesellschaft auf Aktien
	17	Investment foundation (CH)
18	OEIC	
19	European public limited-liability co. (SE)	
99	Other type of institution	
issuer_name	Name of the current security issuer	
issuer_website	Issuer's website	
main_instrument_valoren_code (available only for dependent instruments)	Valoren code of the main instrument a temporary instrument is attached to	
main_instrument_name (available only for dependent instruments)	Name of the main instrument a temporary instrument is attached to	
number_observations	Number of available observations for the security	
principal_trading_line	EUROFIDAI code of the principal trading line	
security_name	Name of the security	
security_status_code	Status of the security (expressed as a code)	
security_status_name	Status of the security:	
	1	Not yet issued
	4	Inactive
	7	In liquidation/dissolution: The instrument will be taken back following the sale of the companies or fund's assets and subsequent dissolution/liquidation.
8	Active	
stock_exchange_code	Code of the stock exchange	
stock_exchange_name	Name of the stock exchange	
stock_exchange_type_code	Type of the stock exchange (expressed as a code)	
stock_exchange_type_name	Type of the stock exchange:	
	1	Company: All types of corporate bodies and partnerships (in part without legal personality) that form a legal entity and act as such.

		These also include public organisations which act in the same way as companies.
	2	Trading place / market: Stock exchange, commodity or futures and options exchange.
	3	State / territory
	4	Natural person
	5	Public corporation: Institution under public law. State or government institution. This can refer to regional administrative bodies or institutions under public law (e.g. Government Agency), provided that they act autonomously but not as companies.
	6	Investment fund / Trust: Fund companies, which act as fund administrator and publish NAV prices for their own products.
	7	News agency: Institution providing news within the news service of SIX Financial Information.
	8	Contributor: Provider of price information which is not an official exchange but acts as a systematic internaliser, market maker or broker of securities, commodities or futures and options.
	9	Price Information Provider: Provider (supplier) of price information without taking an active part in the trade (e.g. newspaper, Factset, Approved Publication Arrangement (APA), index data provider).
	10	Technical trading place: Aggregation done by SIX in order to display data from various markets that behave in a similar manner (e.g. benchmark futures) - Disaggregation done by SIX in order to handle a second trading line for a security, such as secondary currency.
	11	Aggregated or disaggregated markets: Aggregated/consolidated exchanges (e.g. NYSE CTA, Nasdaq UTP, Euronext Best of Book) or disaggregated exchanges.
	12	Government/Parliament
	13	SPV/SPE/SPI: Special Purpose Vehicle / Entity / Insurer (SPV / SPE / SPI) is a legal entity created at the direction of a sponsoring firm (which may also be referred to as the sponsor, originator, seller, or administrator). The sponsor is typically a major bank, finance company, investment bank or insurance company. It can take the form of a corporation, trust, partnership, corporation or a limited liability company. It is a vehicle whose operations are typically limited to the acquisition and financing of specific assets or liabilities. In this respect, a distinction should be drawn between asset securitizations and liability securitizations. Asset securitizations are usually undertaken by banks and finance companies, and typically involve issuing bonds that are backed by the cash flows of income-generating assets (ranging from credit card receivables to residential mortgage loans). Liability securitizations are usually undertaken by insurance companies, and typically involve issuing bonds that assume the risk of a potential insurance liability (ranging from a catastrophic natural event to an unexpected claims level on a certain product type).
stock_type_code		Code for the type of stock
stock_type_name		Explicit designation for the type of stock:
	1	Preferred stock: Shares which give their holders priority of claim over the holders of other share categories, mainly with regard to the distribution of profits or in the event of the company's

		liquidation and the exercise of rights. Include also preference shares.
	2	Common stock: An ordinary share gives the right to its owner to share in the profits of the company (dividends) and to vote at general meetings of the company. Also includes Company shares and Capital share.
	3	Employee Share: The employees' shares have the same voting rights and rights of dividends as ordinary shares. They are issued under preferential conditions (compared to the regular market) and are subjected to specific conditions of emission.
	4	VVPR Share: Share with special fiscal advantages and reduced withholding taxes (i.e. in Belgium).
	5	Participating share dividend: Share of a company (e.g. in Belgium) with rights only to dividend or a part of the annual benefit distributed by this one and to the reserve benefits in case of dissolution of the company. Generally emitted in a capital growth action in order to recompense the new shareholders. Usually attributed to the first subscribers, this kind of shares can sometimes be assimilated to founders' parts.
	6	Founder's share: Beneficial part often given to the founders of a company and usually give rights to only part of the benefits. They are attributed to the founders of a company for their qualities or in remuneration of immaterial contributions (knowledge, relations, etc..) and differ from the other types of shares by one or another advantage.
	7	Profit-sharing certificate: Share of a company with right only to a quote-part of its assets in the event of liquidation; it also gives sometimes right to a surplus dividend. They are distributed free of charges to the stockholders of redeemed (repurchased) capital shares.
	8	Deferred share: This share provided its holders with large dividend payouts only after all other classes of shareholders are paid. Holders of deferred shares had access to all the remaining profits after all obligations were met. Subordinate to all other classes of common and preferred stock, these shares are last in line when a company goes bankrupt and liquidates all assets.
	99	Other types of equity: Other types of equities not classified and units in terms of a compound of equities.
valoren_code		VALOREN code of the security
valoren_code_expiration_date		Date at which the VALOREN code expired
valoren_code_expiration_reason_code		Reason for which the VALOREN code expired
valoren_code_expiration_reason_name		Explicit explanation of the 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
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. Daily Data Extraction Variables

Table 8: Daily Data Extraction Variables¹²

Variable	Description
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¹² Discrete jumps in the code numbers of some variables are explained by the fact that some codes are not longer relevant.

adjust_coef	Factor for the adjustment of historical prices after a corporate action. Used in order to obtain comparable time series in the event of a corporate actions. It does not include adjustments for dividend payments (see ADJUST_SUPER_COEF below).
adjust_super_coef	Factor for the adjustment of historical prices after a dividend payment.
best_ask_price	The lowest quoted offer price from competing market makers for a particular trading instrument
best_bid_price	The highest quoted bid for a particular security among all bids offered by competing buyers
closing_ask_price	Closing ask price
closing_bid_price	Closing bid price
daily_adjusted_return	Daily holding returns adjusted for capital changes and dividend distributions. See section C.5. for calculations
daily_return_remark_code	Indicates if the adjusted daily holding return has to be used with caution. See the list of codes below.
daily_return_remark_name	Reason for which the adjusted daily holding return has to be used with caution
	1 The holding return is calculated with the opening price
	6 The holding return varies by more than 50%, upward or downward.
	7 The holding return is not calculated because there are more than 10 days from the previous trading days
	8 The holding return is not calculated due to missing information
9 The holding return is not calculated for non-common-stock equity securities	
day_of_week (available only for the "all calendar" days option)	Calendar day:
	0 Sunday
	1 Monday
	2 Tuesday
	3 Wednesday
	4 Thursday
	5 Friday
6 Saturday	
dividend_currency_iso	ISO 4217 code for the currency of the dividend
dividend_currency_code	Internal Code for the currency of the dividend
eurofidai_code	Unique permanent identifier assigned by EUROFIDAI to each security
gross_dividend	Distributed dividend plus tax credit
highest_price	Highest price
lowest_price	Lowest price
market_capitalization	Market capitalization: Total number of shares multiplied by the closing price (opening price otherwise), not adjusted for corporate events

market_capitalization_obs_code	Indicates if the market capitalization has to be used with caution	
market_capitalization_obs_name	Market capitalization calculation basis	
	0	The market capitalization is calculated with the closing price (default).
	1	The market capitalization is calculated with the opening price
net_dividend	Dividend distributed, expressed in the quoted price currency	
opening_price	Opening price	
quotation_date	Trading date	
quoted_price_currency_iso	ISO 4217 code for the currency of the stock quoted price	
shares_number	Total number of shares.	
stock_exchange_close (available only for the “all calendar days” option)	Trading status of a stock exchange:	
	1	stock exchange is closed
	0	Otherwise
trading_volume_shares	Trading volume (number): Number of shares traded, not adjusted for corporate events	
trading_volume_value	Trading volume (value):	
weighted_mean_price	Weighted average price (WAP). See section C.5. for calculations	

3. Monthly Data Extraction Variables

Table 9: Monthly Data Extraction Variables	
Variable	Description
eurofidai_code	Unique permanent identifier assigned by EUROFIDAI to each security
last_monthly_date	Date of the last available trading day for the security
monthly_return	Monthly return obtained by compounding daily holding returns for a security. See section C.5. for calculations

C. EUROFIDAI codes and calculations

This section provides more details on some variables specific to the EUROFIDAI stock database.

1. Structure of the EUROFIDAI code for stocks (EUROFIDAI_CODE)

This is a unique permanent identifier assigned by EUROFIDAI to each security. For stocks, the EUROFIDAI code is in the range from 100,000,000,000,000 to 199,999,999,999,999 and does not change during the security's trading history. The user may thus track a security over its entire trading history, regardless of changes in the firm's name or capital structure.

The EUROFIDAI code has a 15-digit structure:

- The first three numbers correspond to the type of stock:
 - 110 for equity stock,
 - 120 for leveraged product/subscription right stock,
 - 130 for other instruments with cash-flow stock,
 - 140 for other instruments without cash-flow stock
 - 100 for undefined stock.
- The seven middle digits correspond to a unique identifier.
- The last five numbers represent the marketplace or stock exchange.

For instance, the code for Michelin's principal trading line is 110007570810025.

- 110: equity stock
- 0075708: Michelin's identifier
- 10025: marketplace (Euronext Paris)

2. Date of the first information available for the identification code (BEGDATE_eurofidai_code)

This variable corresponds to the first date at which data (not necessarily on all variables) start to be available for the instrument.

3. EUROFIDAI sector (eurofidai_sector_code)

For each company, the information about its industry sector is provided by SIX FINANCIAL INSTRUMENTS since this classification contains many sub-sectors, they have been grouped into 11 main sectors.

The first two-digits of the EUROFIDAI sector codes refer to the general sector while the last two-digits indicates its sub-sector.

Our classification consists of 10 general sectors:

- 0100: Energy corresponds to oil and gas exploration, production, refining and transportation.
- 0200: Materials consists of companies for which the activity is connected to commodity chemicals, agricultural chemicals, construction materials, paper, and forest products.
- 0300: Industrials is composed of capital goods, commercial and professional services and transportation.
- 0400: Consumer Discretionary is composed of automobiles and components, consumer durables, apparel, consumer services, media.
- 0500: Consumer Staples includes food, beverages, tobacco, food and staples retailing, household and personal products.
- 0600: Health Care corresponds to health care equipment and services and pharmaceutical products.
- 0700: Financials is composed of banks, insurance brokers and real estate companies.
- 0800: Information Technology corresponds to software, Internet and IT services.
- 0900: Telecommunication Services includes companies providing wireless and fixed-line telecommunications services.
- 1000: Utilities represents the companies distributing water, electricity or gas.
- 1100: refers to Non-classifiable companies.

EUROFIDAI sector and sub-sector codes

Table 10: EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	134	Petroleum/Oil and natural gas
	221	Mining, coal and steel
	222	Aluminium
	223	Non-ferrous metals
	226	Precious metals and precious stones
	229	Building materials and building industry
	231	Forestry, paper and forest products
	235	Chemicals
	275	Packaging industries
	341	Electrical appliances and components
	343	Aeronautic and astronautic industry
	348	Mechanical engineering and industrial equip.
	350	Vehicles
	389	Traffic and Transportation
	391	Environmental services and recycling
	396	Miscellaneous services

Table 10: EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	447	Watch and clock industry, jewellery
	452	Rubber and tires
	468	Textiles, garments and leather goods
	470	Photographic and optics
	471	Miscellaneous consumer goods
	472	Various capital goods
	473	Graphics, publishing and printing media
	495	Lodging and catering ind., leisure facilities
	533	Agriculture and fishery
	561	Food and soft drinks
	564	Tobacco and alcoholic beverages
	576	Retail trade and department stores
	579	Miscellaneous trading companies
	637	Biotechnology
	666	Pharmaceuticals, cosmetics and med. products
	688	Healthcare and social services
	757	Real estate
	781	Banks and other credit institutions
	782	Mortgage and funding institutions (MBS, ABS)
	784	Financial, investment and other diversified comp.
	786	Insurance companies
	842	Electronics and semiconductors
	844	Internet, software and IT services
	845	Computer hardware and networking
	994	Telecommunication
	1092	Energy and water supply
	1101	Countries and central governments
	1102	Cantons, federal states, provinces etc.
	1103	Cities, municipal authorities
	1111	Public, non-profit institutions
	1115	Supranational organisations
	1119	Investment trusts/funds and provisioning inst.
	1120	Investment conduits (inactive)
	1185	Issuance centres (inactive)

Table 10: EUROFIDAI sector and sub-sector codes	
Main sector	Sub sector
	1197 Conglomerates (inactive)

4. EUROFIDAI code for the principal trading line (PRINCIPAL_TRADING_LINE)

A security can have more than one trading line in the EUROFIDAI's stock database if it is traded on multiple markets or if it has temporary alternatives (e.g. secondary stocks). The EUROFIDAI principal trading line refers to the EUROFIDAI code of the most traded line in the domicile country of the issuer.

A company has a principal trading line if it has at least one instrument listed on an exchange in its domicile country.

If there is a single instrument listed in its domicile country, the principal trading line of the company corresponds to the EUROFIDAI code of this instrument.

If the company has multiple instruments listed in its domicile country, its principal trading line corresponds to the EUROFIDAI code of the instrument with the most observations.

Example:

UBS is a Swiss company. Multiple instruments are related to UBS AG and all of them have a different EUROFIDAI code.

→ Three of the instruments (CH0024899483, CH0029128987 and CH0247704312) are traded in Switzerland, therefore UBS has a principal trading line.

Stock exchange	Code EUROFIDAI	Code Valoren	Code ISIN	Min Trading Date	Max Trading Date	Number Observations
BX Berne eX	110007981110005	2489948	CH0024899483	26/02/2004	20/09/2004	141
BX Berne eXchange - BX World	110007981111174	2489948	CH0024899483	02/02/2015	07/12/2021	731
SIX Swiss Exchange	110007981110004	2489948	CH0024899483	03/01/1992	10/12/2021	2041
SIX Swiss Exchange - Blue Chips Segment	110007981110380	2489948	CH0024899483	03/01/1992	13/04/2021	7220
SIX Swiss Exchange - Blue Chips Segment	110005409110380	2912898	CH0029128987	08/03/2007	03/04/2009	74
SIX Swiss Exchange	110097817610004	24770431	CH0247704312	14/10/2014	10/12/2014	42

→ The principal trading line of UBS is the trading line whose EUROFIDAI code is 110007981110380.

5. Daily return (DAILY_RETURN)

The daily holding return is equal to the difference between the adjusted price, AP , at day t and day $t - x$ divided by the adjusted price at day $t - x$

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

Daily holding returns are calculated only for common stocks and when the adjusted price is reported.

The adjusted price, $AP(t)$, is the closing price adjusted for all corporate events, including stock splits, spin-offs, equity and equity related offers and distributions, and dividend payments, that have an impact on the stock price. $AP(t - x)$ is the last available adjusted price before day t . Let,

- kaj_t = adjustment coefficient (corporate actions)
- $ksaj_t$ = super adjustment coefficient (dividend payments)

We can define the total adjustment coefficient at time t , $C(t)$

$$C(t) = \prod_{i=1}^t kaj_i \times ksaj_i$$

The adjusted price is then defined as follows:

$$AP(t) = UP(t)/C(t)$$

where $AP(t)$ is the adjusted price for day t , $UP(t)$ is the the raw (unadjusted) price, and $C(t)$ is the cumulative adjustment coefficient.

If the closing price is not available for a given day, it is replaced by the opening price. The type of price used in computing daily returns is specified by the variable "DAILY_RETURN_OBS".

If there is a trading interruption over which possible corporate events occur, all adjusted prices are set to missing after the trading interruption.

Adjusted prices are used only to compute daily returns and are not available for users in the database.

Average price (WEIGHTED_MEAN_PRICE)

This variable is the average price of a share over a day. For a given day, it is equal to the total trading value on a share divided by the number of shares traded.

Monthly return (MONTHLY_RETURN)

The monthly return is calculated by compounding the daily returns over a month for a given stock:

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

D.Extracting data from EUROFIDAI daily stock database

EUROFIDAI or ISIN codes are necessary to extract stock data. A single code or a list of codes in a txt file can be submitted.

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

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

There are two ways to find a EUROFIDAI code:

- via a complete list of all stocks available in our database (see “Click here for Code list” under the “Code search” and “Data extraction” tab)
- via the “Code search” tab (**Figure 1 & 2**), by typing (part of) a security 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)

Figure 1: Code search 1

SEARCH CRITERIA

Period (optional)
From To

Codes [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes
 List of EUROFIDAI Codes (submit a file)

Parcourir...

Aucun fichier sélectionné.

Periodicity

Daily
 Monthly

Figure 2: Code search 2

SEARCH CRITERIA

Continents

All
 Africa
 America
 Europe
 Asia/Pacific/Middle East

Criteria [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes
 List of EUROFIDAI Codes (submit a file)
 Stock Exchange (code with five digits)
 EUROFIDAI Sector (code with four digits)

Parcourir...

Aucun fichier sélectionné.

The special feature of the EUROFIDAI database is that it contains all stock exchanges where an instrument is listed, as well as all temporary alternatives (e.g. secondary stocks). Therefore, a code search for one instrument can generate multiple EUROFIDAI codes.

- To generate only the code of the principal trading line, choose the **option “Only principal trading lines”** (See Figure 3). The principal trading line is, by definition, the most traded line in the domicile country of the issuer.
- To get the full list of EUROFIDAI codes (all primary and secondary trading lines), choose the **option “all trading lines”**.

Figure 3: Option “Only principal trading lines” or “All trading lines”

EXTRACTION RESULTS

Only principal trading lines [More Information](#)

All trading lines

Moreover, to allow the user to select the EUROFIDAI code that most closely matches his search, the “Code search” page offers to select **complementary information about the stocks** (such as stock type, issuer name, EUROFIDAI sector, etc.). See Figure 4.

Figure 4: Code search: complementary information about the stocks

EXTRACTION RESULTS

Only principal trading lines [More Information](#)

All trading lines

<input checked="" type="checkbox"/> Date First Available Data <input checked="" type="checkbox"/> Date Last Available Data <input checked="" type="checkbox"/> Eurofidai Code <input type="checkbox"/> Eurofidai Sector (industry classification) <input type="checkbox"/> Eurofidai Sub Sector (sub industry classification) <input type="checkbox"/> Isin Code <input type="checkbox"/> Isin Code Beginning 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 Website <input type="checkbox"/> Principal Trading Line <input checked="" type="checkbox"/> Security Name select all	<input type="checkbox"/> Assimilation Date <input type="checkbox"/> Code Valoren <input type="checkbox"/> Code Valoren Expiration Date <input type="checkbox"/> Code Valoren Expiration Reason <input type="checkbox"/> Dependence Type <input type="checkbox"/> Main Instrument <input type="checkbox"/> Name of the Main Instrument <input checked="" type="checkbox"/> Number of observations <input type="checkbox"/> Status of Security <input type="checkbox"/> Stock Exchange Country <input type="checkbox"/> Stock Exchange Name <input type="checkbox"/> Stock Exchange Type <input type="checkbox"/> Stock Type
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2. Step 2: How to extract data (“Data extraction” tab)

Data extraction requires to specify three criteria (See Figure 5):

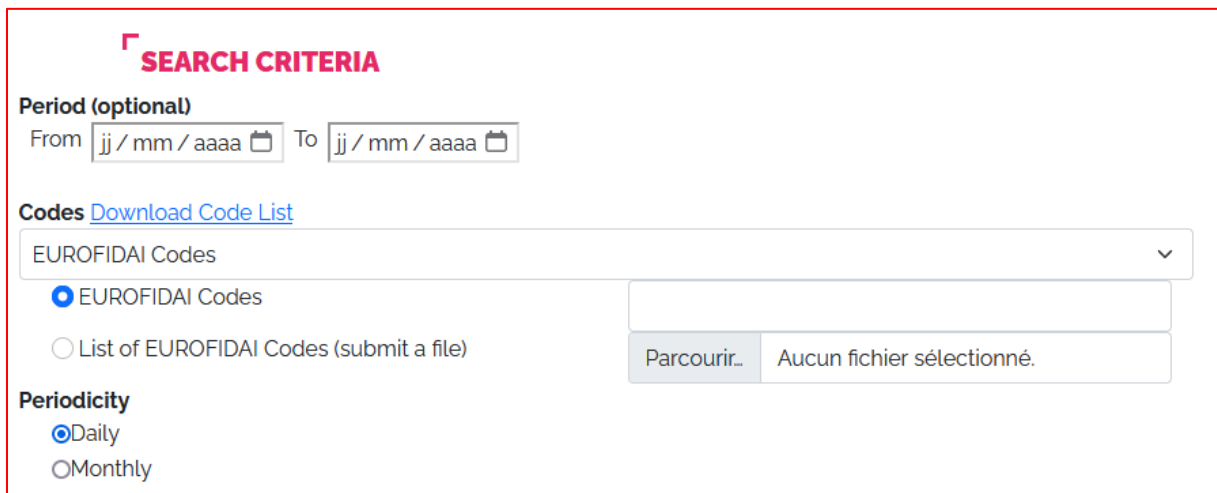
- Time period
- Eurofidai Codes
- Periodicity

Time period: Users can specify any time period for their search. If no period is specified, data for the full period is generated.

Codes: EUROFIDAI code(s) are used to extract data. The extraction can be performed using a single code or a list of codes (txt format, one code per row).

Periodicity: Users can select the frequency of data: daily or monthly.

Figure 5 : Data extraction



The screenshot shows a web form titled "SEARCH CRITERIA". It includes a "Period (optional)" section with "From" and "To" date pickers. Below that is a "Codes" section with a "Download Code List" link, a dropdown menu for "EUROFIDAI Codes", and two radio button options: "EUROFIDAI Codes" (selected) and "List of EUROFIDAI Codes (submit a file)". To the right of these options is a file upload area with a "Parcourir..." button and the text "Aucun fichier sélectionné.". At the bottom is a "Periodicity" section with two radio button options: "Daily" (selected) and "Monthly".

For daily data, users can choose between i) "Only days with trading" or ii) "all calendar days" (See Figure 6)

- "Only days with trading" displays the trading days.
- "All calendar days" lists all calendar days. Non-trading days are identified as holidays or stock exchange closures.

Figure 6: Daily stock data

EXTRACTION RESULTS

Only Days with Trading [More Information](#)

All Calendar Days

<input checked="" type="checkbox"/> Adjusted return	<input type="checkbox"/> Best Ask
<input type="checkbox"/> Adjustment Coefficient	<input type="checkbox"/> Best Bid
<input type="checkbox"/> Closing Ask Price	<input type="checkbox"/> Dividend Gross
<input type="checkbox"/> Closing Bid Price	<input type="checkbox"/> Dividend Net
<input checked="" type="checkbox"/> Closing Price	<input type="checkbox"/> Market Capitalization
<input type="checkbox"/> Highest Price	<input type="checkbox"/> Price Quoted Currency
<input type="checkbox"/> Lowest Price	<input type="checkbox"/> Super Adjustment Coefficient
<input type="checkbox"/> Number of Shares	
<input type="checkbox"/> Opening Price	
<input type="checkbox"/> Trading Volume (in number of shares)	
<input checked="" type="checkbox"/> Trading Volume (value)	
<input type="checkbox"/> Weighted Mean Price	

[select all](#)

There is no limit to the volume of data which can be downloaded at Step1 (Code Search) and Step 2 (Data Extraction). You will automatically receive a link from EUROFIDAI to access your data once your request has been processed.