



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

STOCKS SECURITIES DATABASE

Version: April 2026



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 Stocks database is updated quarterly, but since the guide is updated annually, the data used to produce the statistics are limited to **December 31, 2025**.

The database now covers: **99 countries, 454 stock exchanges, 124 516 stocks and 97 373 companies.**¹

There is the distribution according to geographical area:

- **96 831 stocks** listed on **310 stock exchanges** in **38 European countries**
- **50 754 stocks** listed on **104 stock exchanges** in **30 Asia, Middle-East and Oceania countries**.
- **1 442 stocks** listed on **19 stock exchanges** in **16 African countries**
- **5 913 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.

Contents

A.	Overview.....	5
1.	Information by countries.....	6
	Table 1: Periods covered and number of securities by countries	6
2.	Information by stock exchange	9
	Table 2: Periods covered and number of securities by countries and stock exchanges (Europe)	9
	Table 3: Periods covered and number of securities by countries and stock exchanges (Asia, Middle-East and Oceania)	28
	Table 4: Periods covered and number of securities by countries and stock exchanges (Africa).....	34
	Table 5: Periods covered and number of securities by countries and stock exchanges (Latin America)	35
3.	Market Class Description.....	36
	Table 6: Market Class Description	36
B.	Data definitions	41
1.	Code Search Variables	41
	Table 7 : Code Search variables.....	41
2.	Daily Data Extraction Variables	48
	Table 8: Daily Data Extraction Variables	48
3.	Monthly Data Extraction Variables.....	49
	Table 9: Monthly Data Extraction Variables	49
C.	EUROFIDAI codes and calculations.....	50
1.	Structure of the EUROFIDAI code for stocks (EUROFIDAI_CODE).....	50
2.	Date of the first information available for the identification code (Date_first_available_data) 50	
3.	EUROFIDAI sector (eurofidai_sector_code)	51
4.	EUROFIDAI code for the principal trading line (PRINCIPAL_TRADING_LINE).....	54
5.	Daily return (DAILY_RETURN).....	55
D.	Extracting data from EUROFIDAI daily stock database	56
1.	Step 1: How to find EUROFIDAI codes (“Code search” tab).....	56
	Figure 1: Code search 1	57
	Figure 2: Code search 2	57
	Figure 3: Option “Only principal trading lines” or “All trading lines”	58
	Figure 4: Code search: complementary information about the stocks.....	58

2. Step 2: How to extract data (“Data extraction” tab).....	58
Figure 5 : Data extraction	59
Figure 6: Daily stock data	60

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, 30 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, Laos, Lebanon, Malaysia, Nepal, New Zealand, Oman, Palestinian Territory occupied, 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	30/12/2025	7	4588913	18470	252	11703
Belgium	03/01/1986	31/12/2025	5	1698532	1363	539	782
Bosnia	20/10/2005	31/12/2025	2	531873	1109	1088	1071
Bulgaria	03/09/1999	22/12/2025	2	549166	1105	597	954
Croatia	11/04/2002	30/12/2025	3	300661	321	309	303
Cyprus	28/09/1993	31/12/2025	1	237430	262	219	219
Czech Republic	06/01/1995	31/12/2025	5	561169	1290	1175	1220
Denmark	03/01/1986	30/12/2025	5	1388604	1011	509	584
Estonia	07/05/1996	30/12/2025	2	121201	81	71	70
Finland	03/01/1986	30/12/2025	4	1189511	639	354	371
France	03/01/1977	31/12/2025	13	11352165	8471	2901	4133
Germany	03/01/1986	30/12/2025	49	273370186	63952	2060	38895
Greece	27/01/1988	31/12/2025	2	1789600	800	470	486
Hungary	06/01/1994	31/12/2025	8	401750	2898	133	1797
Iceland	13/11/1995	30/12/2025	2	123179	126	65	77
Ireland	04/02/1994	31/12/2025	7	354700	331	85	218
Italy	03/01/1986	30/12/2025	11	4336899	4040	914	2760
Latvia	10/01/1997	30/12/2025	2	104218	98	89	91
Lithuania	23/01/1997	30/12/2025	2	190705	121	107	105
Luxembourg	03/01/1986	31/12/2025	2	925467	1017	93	656

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	30/12/2025	1	513795	672	480	485
Malta	03/01/2002	30/12/2025	1	44000	44	40	40
Montenegro	09/01/2012	31/12/2025	1	62657	181	186	179
Netherlands	03/01/1986	31/12/2025	23	7793847	7193	478	4779
Norway	03/01/1986	30/12/2025	5	1703513	1324	859	1044
Poland	02/01/1995	30/12/2025	5	3435167	2053	1274	1388
Portugal	11/12/1989	31/12/2025	4	427055	417	239	245
Romania	24/07/1997	30/12/2025	8	698122	1381	1318	1342
Russia	15/07/1996	30/08/2024	20	2396482	2385	1632	1703
Serbia	16/05/2005	30/12/2025	1	298165	1444	1765	1395
Slovakia	03/04/1995	30/12/2025	3	140869	438	450	388
Slovenia	30/07/1996	30/12/2025	3	369558	3273	305	2313
Spain	24/04/1989	31/12/2025	14	1650376	1038	554	671
Sweden	03/01/1986	30/12/2025	10	5510661	13681	1816	7625
Switzerland	03/01/1986	30/12/2025	17	3476554	8856	669	5790
Turkey	05/03/1990	31/12/2025	2	2715456	890	750	754
Ukraine	07/04/2008	30/12/2025	4	185931	687	566	493
United Kingdom	02/02/1987	31/12/2025	54	56714807	40153	5338	26458
B: Asia, Middle-East and Oceania countries							
Australia	02/02/1987	31/12/2025	2	7882420	6652	3299	3708
Bahrain	06/05/2002	31/12/2025	1	12860	44	42	44
Bangladesh	03/04/1996	30/12/2025	1	1254689	436	438	436
China	16/03/1992	31/12/2025	6	30598943	5683	5583	5591
Hong Kong	03/01/1986	31/12/2025	6	14091073	8008	352	3486
India	15/04/1987	31/12/2025	7	22437350	9211	6868	6729
Indonesia	21/03/1990	30/12/2025	5	3294795	1581	1124	1159
Israel	14/04/2002	31/12/2025	1	722740	702	605	665
Japan	06/01/1986	30/12/2025	17	61184291	6909	6009	6514
Jordan	28/06/2000	31/12/2025	1	555810	186	186	186
Kazakhstan	29/10/2009	31/12/2025	1	91689	202	85	160
Kuwait	12/09/2000	31/12/2025	1	526761	167	158	165
Lao People's Democratic Republic	11/01/2011	26/12/2025	1	12119	13	13	13
Lebanon	15/02/1996	30/12/2025	1	35131	46	13	13
Malaysia	03/01/1986	31/12/2025	6	4925976	1760	1557	1564
Nepal	20/02/2002	31/12/2025	1	357159	288	294	287
New Zealand	28/08/1996	31/12/2025	2	658625	341	225	290
Oman	17/09/2000	28/08/2025	1	367399	133	124	128
Pakistan	27/08/1992	31/12/2025	2	2034231	747	730	717
Palestinian Territory, Occupied	09/08/2000	31/12/2025	1	83959	51	50	51

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
Philippines	13/01/1986	08/04/2025	3	1557647	771	377	380
Qatar	06/08/2003	31/12/2025	1	147811	61	55	58
Saudi Arabia	27/02/2001	31/12/2025	1	868133	418	394	406
Singapore	03/01/1986	31/12/2025	8	3593154	2222	1005	1496
South Korea	05/06/1986	30/12/2025	10	20348209	4669	4203	4277
Sri Lanka	12/11/1991	28/03/2025	1	829047	384	357	355
Taiwan	02/06/1986	31/12/2025	5	17013209	3160	2728	3074
Thailand	19/06/1986	30/12/2025	4	9416930	4314	1231	1343
United Arab Emirates	19/08/2002	31/12/2025	4	374446	265	160	238
Viet Nam	23/08/2000	31/12/2025	3	2502333	1049	1050	1049
C: African countries							
Botswana	21/09/2000	07/08/2024	1	95520	59	25	46
Egypt	04/01/2000	31/12/2025	1	929415	290	285	288
Ghana	18/09/2000	31/12/2025	1	126025	49	36	44
Ivory Coast	31/12/1999	31/12/2025	1	155181	49	36	49
Kenya	21/09/2000	31/12/2025	1	242515	67	63	66
Malawi	03/11/2000	24/12/2025	1	1212	6	3	5
Mauritius	18/02/2002	31/12/2025	1	309763	117	106	110
Morocco	05/01/1993	31/12/2025	1	314367	110	95	96
Namibia	20/09/2000	31/12/2025	1	136402	86	14	58
Nigeria	21/11/2012	01/02/2019	1	3578	3	3	3
South Africa	02/02/1987	31/12/2025	3	1995366	680	360	483
Tanzania	07/03/2002	31/12/2025	1	83216	28	21	28
Tunisia	17/05/1994	31/12/2025	1	315302	88	85	85
Uganda	28/02/2002	31/12/2025	1	54419	19	11	19
Zambia	16/08/2000	31/12/2025	1	79836	29	22	27
Zimbabwe	17/11/2010	29/11/2019	1	8131	8	3	6
D: Latin American countries							
Argentina	06/09/1999	30/12/2025	2	1000331	481	85	464
Barbados	26/01/2005	30/12/2025	1	7145	12	11	12
Brazil	12/01/2000	30/12/2025	3	2383097	1963	427	1633
Cayman Islands	12/09/2007	29/12/2025	1	3090	6	3	6
Chile	07/08/2000	30/12/2025	2	542462	435	219	323
Colombia	12/04/2000	30/12/2025	1	150563	205	60	150
Ecuador	27/07/1998	31/12/2025	2	26422	57	46	47
El Salvador	08/09/2009	23/12/2025	1	847	62	9	52
Jamaica	22/08/2002	30/12/2025	1	265184	130	84	99
Mexico	13/10/1994	31/12/2025	2	1357188	3611	154	2705
Panama	16/07/2019	30/12/2025	1	4849	85	34	42

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
Peru	14/01/1999	31/12/2025	1	293310	405	133	310
Trinidad and Tobago	29/06/2004	30/12/2025	1	116154	42	23	34
Uruguay	28/06/2000	15/09/2025	1	1250	4	3	4
Venezuela	30/05/2000	30/12/2025	1	66258	55	34	34

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	02/02/2012	02/07/2013	10049	Oesterreichische Termin- und Optionenboerse	15	4	4	0	25	1	2,7,8	NO
Austria	07/01/1986	30/12/2025	10050	Wiener Boerse AG	815679	1172	792	229	6823	642	2,3,7,8,23,25,34,37	NO
Austria	02/11/2007	30/12/2025	10758	APA Daten Wien Post-Trade EUR	2304231	17490	11027	14	57024	1826	2,3,8,20	NO
Austria	05/11/2007	30/12/2025	10759	APA Daten Wien Post-Trade FRX	36637	2124	1495	0	9808	172	2,3,8,20	NO
Austria	03/01/2012	30/12/2025	11523	Vienna Exchange AG Third Market (MTF)	1422768	1474	1064	8	10376	317	2,4,7,23,25,37	YES
Austria	21/02/2019	30/12/2025	11554	APA Data Vienna SE Pre-Trade EUR	8790	112	73	0	376	5	2,7,20	NO
Austria	06/03/2019	30/12/2025	11555	APA Data Vienna SE Pre-Trade foreign currency	793	108	80	0	506	15	20	NO
Belgium	03/01/1986	31/12/2025	10006	Euronext - Euronext Brussels	1676304	1188	644	359	9041	961	2,3,7,8,10,23,26,34,35,37,38	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
Belgium	03/01/2012	30/12/2025	13015	Euronext - Ventes publiques Brussels	2533	162	145	163	134	1	2,4,10,23,35	YES
Belgium	14/03/2017	31/12/2025	16752	Euronext - Growth Brussels	3649	15	11	4	12	2	2,4,7,8,10,21,23,26	YES
Belgium	19/10/2016	31/12/2025	16754	Euronext - Access Brussels	1051	16	16	13	15	0	2,4,7,8,10,23	YES
Belgium	01/12/2017	29/09/2023	16755	Euronext-Trading Facility Brussels	14995	42	25	0	555	7	2,4,7,8,10,23,35	YES
Bosnia	20/10/2005	31/12/2025	10827	Banja Luka Stock Exchange	491536	621	604	605	231	20	7	NO
Bosnia	14/11/2005	31/12/2025	10828	Sarajevo Stock Exchange	40337	488	467	483	117	2	7	NO
Bulgaria	03/09/1999	22/12/2025	10308	Bulgarian Stock Exchange	547504	1105	954	595	3448	220	2,3,7,34	NO
Bulgaria	09/02/2009	05/12/2017	11000	Bulgarian Stock Exchange OTC, BGN	1662	126	124	2	264	5	2,3	NO
Croatia	11/04/2002	30/12/2025	10313	Zagreb Stock Exchange	190545	285	269	220	596	112	3,7,26,34,38	NO
Croatia	13/10/2003	13/12/2011	10541	Zagreb Stock Exchange, OTC	105757	223	215	64	437	14	3,7	NO
Croatia	07/09/2009	28/09/2018	11026	Zagreb Stock Exchange, MTF	4359	76	72	25	141	4	3,4,7,26,34	YES
Cyprus	28/09/1993	31/12/2025	10299	Cyprus Stock Exchange	237430	262	219	219	532	229	2,3,7,8,26,34,38	NO
Czech Republic	09/01/1995	30/12/2025	10170	Prague Stock Exchange	325890	1199	1149	1105	711	47	2,3,7,25,26,34,38	NO
Czech Republic	04/12/2012	02/01/2018	10276	Prague Stock Exchange, Block Trades	2225	23	22	1	112	6	2,3,7,26,34,38	NO
Czech Republic	06/01/1995	31/12/2025	10284	RM-System Czech Stock Exchange	162938	95	93	55	223	8	2,3,7,26,34	NO
Czech Republic	10/04/2002	29/11/2012	10320	Prague Stock Exchange, SPAD	42047	40	39	1	160	5	2,3	NO
Czech Republic	24/06/2015	30/12/2025	11142	Equity Mid Market MTF	28069	70	52	13	429	10	3,4,7,26,34	YES
Denmark	03/01/1986	30/12/2025	10012	Nasdaq Copenhagen Equities	1324345	919	500	443	3990	760	2,3,7,8,10,23,26,34,35,37	NO
Denmark	09/06/2015	17/12/2020	10743	Nasdaq Copenhagen Derivatives	71	31	13	0	153	3	2,3,7,8,23,26,37	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	08/04/2011	16/05/2019	11004	Nasdaq First North Copenhagen Equities	11367	42	34	11	42	6	2,3,4,7,8,23,26	YES
Denmark	02/01/2012	18/08/2015	12687	GXG Markets AS	1127	15	15	7	0	1	3,7	NO
Denmark	31/08/2018	30/12/2025	15091	Nasdaq First North Copenhagen Equities - SME Growth Market	51694	61	58	48	20	26	2,4,7,21,23,26	YES
Estonia	07/05/1996	30/12/2025	10303	NASDAQ Tallinn	110329	66	55	56	286	68	2,3,7,8,26,34,35,38	NO
Estonia	01/06/2015	30/12/2025	11018	Nasdaq First North Tallinn Equities	10872	15	15	15	14	1	4,7,8	YES
Finland	03/01/1986	30/12/2025	10040	NASDAQ Helsinki Ltd, Equities	1107508	576	320	298	4162	736	2,3,7,8,10,23,26,34,35,37	NO
Finland	18/06/2015	15/02/2024	10742	Nasdaq Helsinki Derivatives	31	14	14	0	149	1	2,3,7,8,10,23,26,37	NO
Finland	11/04/2011	17/05/2019	11007	Nasdaq First North Helsinki Equities	20682	50	39	4	169	10	2,4,7,8,23,26	YES
Finland	21/05/2019	30/12/2025	15097	Nasdaq First North Helsinki Equities - SME Growth Market	61290	69	63	52	185	21	2,4,7,21,23,26	YES
France	03/01/1977	31/12/2025	10025	Euronext - Euronext Paris	8897464	6874	3086	2176	29227	6043	2,3,7,8,10,16,23,25,26,34,35,37	NO
France	23/04/2015	21/12/2020	10026	Euronext Paris MONEP, Equity and Index Derivatives	775	51	33	0	459	65	2,3,7,8,10,16,23,26,34,35,38	NO
France	04/03/1986	28/06/2007	10027	BOURSE DE LYON	166157	153	130	91	772	102		
France	23/06/1986	10/11/2003	10028	BOURSE DE MARSEILLE	38661	73	63	50	225	53		
France	24/06/1986	14/02/2008	10029	BOURSE DE NANCY	57494	102	85	72	315	46		
France	24/06/1986	27/04/2006	10030	BOURSE DE BORDEAUX	43325	62	51	37	184	33		
France	24/06/1986	22/09/2006	10031	BOURSE DE NANTES	64924	76	60	48	307	68		

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	20/12/2006	10032	BOURSE DE LILLE	60248	79	57	42	283	46		
France	26/03/1987	15/09/2017	10399	Euronext Cash Markets and Indices	1411289	2792	1717	24	8432	769	2,8	NO
France	25/11/2013	29/12/2017	11118	SG SI	176379	540	338	0	2539	249	5,7	NO
France	12/06/2017	13/06/2017	13302	Euronext Cash Markets and Indices - Second Reference Place	2	1	1	0	1	0	8	NO
France	02/07/2014	31/12/2025	16808	Euronext - Growth Paris	411177	453	357	289	711	238	2,4,7,8,10,21,23,35	YES
France	19/09/2012	31/12/2025	16809	Euronext - Access Paris	24270	240	222	72	365	17	2,4,7,8,10,23	YES
Germany	03/01/1986	30/12/2025	10013	Deutsche Boerse AG	62998821	46345	28492	678	222300	23258	2,7,8,10,23,25,26,34,37	NO
Germany	03/01/1986	30/12/2025	10014	Boerse Duesseldorf AG	18394797	18124	11690	258	84970	5786	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2025	10015	Boerse Muenchen	32261281	26111	15717	192	121017	12327	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2025	10016	Boerse Stuttgart GmbH	43041307	32054	19842	168	147823	15341	2,7,23,25,34	NO
Germany	03/01/1986	30/12/2025	10017	Hanseatische Wertpapierboerse Hamburg	8238430	8480	5598	173	42058	3505	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2025	10018	Boerse Berlin	65947071	46913	29426	406	242784	26260	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2025	10019	Niedersaechsisch e Boerse zu Hannover	3957210	3216	2257	20	19064	1204	2,7,8,23,25,34	NO
Germany	20/11/2007	18/12/2025	10021	Eurex Deutschland	53353	1113	705	0	10292	738	2,3,7,10,16,23,26,34,37	NO
Germany	01/10/1993	30/12/2025	10044	Xetra	5567103	20973	13049	35	78479	6291	2,7,8,10,23,34	NO
Germany	04/10/2001	20/05/2011	10377	NEWEX	29867	217	161	0	772	39		
Germany	13/10/1998	29/12/2017	10516	Xetra US Stars	158982	161	127	0	2223	43	2,7,8	NO
Germany	04/01/2011	30/12/2025	10521	Euwax	5353	362	201	0	535	16	2,3,7,23,34	NO
Germany	08/06/1998	29/12/2017	10528	Xetra European Stars	113788	137	68	0	835	125	2,3,7,8	NO
Germany	12/05/2003	29/08/2003	10559	NASDAQ Deutschland	19108	343	246	0	95	0		

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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	01/11/2007	13/12/2017	10738	Deutsche Boerse AG, OTC Trades EUR	682365	3041	2048	1	16854	652	2,3,8	NO
Germany	01/11/2007	13/12/2017	10739	Deutsche Boerse AG, OTC Trades FXR	61017	1285	855	0	8587	224	2,3,8	NO
Germany	01/11/2007	20/06/2024	10744	Boerse Stuttgart GmbH, OTC Trades EUR	317757	3112	2054	3	15512	478	2,3	NO
Germany	01/11/2007	13/01/2017	10745	Boerse Stuttgart GmbH, OTC Trades FXR	9412	941	600	0	6264	60	2,3	NO
Germany	22/04/2002	14/01/2003	10863	New Market Xetra	36927	364	239	0	23	5		
Germany	22/04/2002	15/01/2003	10864	New Market	44428	403	262	0	26	5		
Germany	23/07/2012	20/02/2013	10872	Deutsche Zentral-Genossenschafts bank	148	1	1	0	0	0	2,5,22,24	NO
Germany	07/12/2009	16/10/2013	11032	Xetra International Market	23281	423	249	0	1743	35	2,7,8	NO
Germany	11/01/2019	23/12/2020	11384	Trax APA Post Trade Derivatives, Curr. Other	55	13	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	16/06/2021	11387	Trax APA Post Trade Rep. B & SP, Curr. Other	157	29	17	0	48	0	20,24	NO
Germany	22/01/2018	05/09/2019	11388	Trax APA Post Trade Rep. B & SP, Curr. EUR	37	7	7	0	42	0	20,24	NO
Germany	11/01/2012	23/07/2021	11389	Trax APA Post Trade Rep. E & E, Curr. Other	567866	11153	6951	1	73843	767	20,24	NO
Germany	05/01/2012	23/07/2021	11390	Trax APA Post Trade Rep. E & E, Curr. EUR	1838625	17318	10397	10	88396	1711	20,24	NO
Germany	26/03/2025	23/12/2025	11392	Tradegate - Post Trade	5	8	3	0	4	3	23	NO
Germany	28/12/2017	30/12/2025	11394	Xetra - Post Trade	4646	1393	1007	0	4537	214	10,23	NO
Germany	21/12/2017	29/12/2025	11395	Boerse Frankfurt - Post Trade	22	30	15	0	137	13	2,10,23,37	NO

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Germany	03/12/2018	30/09/2022	11539	Boerse Berlin Equiduct Trading - Regulierter Markt VBBO	33672	143	99	0	1686	20	3,23,26,34	NO
Germany	03/12/2018	30/09/2022	11540	Boerse Berlin Equiduct Trading - Berlin second Regulated Mkt VBBO	546970	2058	1362	0	16035	354	3,23,26,34	NO
Germany	03/12/2018	30/09/2022	11541	Boerse Berlin Equiduct Trading - Freiverkehr VBBO	6926	204	117	0	1086	9	3,4,23	YES
Germany	07/12/2018	30/09/2022	11542	Boerse Berlin Equiduct Trading - 2nd Listing VBBO	5429	37	20	0	293	5	23	NO
Germany	13/08/2007	30/12/2025	12779	Tradegate Exchange GmbH	1017727 9	2239 2	1376 8	18	84437	7172	2,4,7,23,25,3 4	YES
Germany	21/09/2011	06/07/2018	12795	Boerse Berlin Equiduct Trading 1st Listing	1176077	3072	1916	0	19445	889	7	NO
Germany	28/09/2011	30/09/2022	12891	Boerse Berlin Equiduct Trading 2nd Listing	11939	49	27	0	387	11	7,23,34	NO
Germany	08/02/2012	30/12/2025	12913	LANG & SCHWARZ Tradecenter AG & Co.KG	3863119	2412 7	1507 4	97	106606	5402	2,5,22,24	NO
Germany	19/01/2021	19/01/2021	13116	Societe Generale (Leveraged Products, Others) Swiss Equities	1	261	148	0	938	37	2,22,24	NO
Germany	28/04/2025	30/12/2025	13319	Baader Bank Aktiengesellschaft	224847	1708 1	1062 5	0	67038	3645	2,5,22,24	NO
Germany	17/03/2023	30/12/2025	15483	Boerse Stuttgart - Technical Platform 3	1006058	3637	2536	0	12875	229		
Germany	27/07/2021	30/12/2025	16184	Lang & Schwarz Tradecenter AG & CO.KG Realtime	655700	1609 6	1053 1	0	43569	1328	23,34	NO
Germany	19/08/2015	30/09/2022	16820	Boerse Berlin Equiduct Trading - Regulierter Markt	27369	146	101	0	1691	63	3,23,26,34,3 8	NO
Germany	06/07/2015	30/09/2022	16821	Boerse Berlin Equiduct Trading	485668	2173	1441	0	16590	919	2,3,8,10,23,2 6,34,38	NO

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				- Berlin second Regulated Market								
Germany	25/09/2017	30/09/2022	16822	Boerse Berlin Equiduct Trading - Freiverkehr	2959	212	125	0	1215	31	2,3,4,8,10,23	YES
Germany	09/02/2015	30/12/2025	16829	Boerse Duesseldorf AG - Quotrix	2043352	15311	9883	0	78712	2825	23,34	NO
Germany	11/06/2018	01/12/2025	17371	Boerse Stuttgart - Regulierter Markt - Technical Platform 2	685826	1337	830	0	2784	205	2,3,23,26,34,35,38	NO
Germany	23/07/2018	30/12/2025	17372	Boerse Stuttgart - Freiverkehr - Technical Platform 2	8043770	18458	10998	0	37148	2450	2,4,23	YES
Greece	27/01/1988	31/12/2025	10034	Athens Exchange S.A. Cash Market	1728528	800	486	469	3449	1793	2,3,7,8,26,34	NO
Greece	04/05/2016	31/12/2025	10388	Athens Exchange S.A. Derivatives Market	61072	57	40	1	289	27	2,3,7,8,26,34,35	NO
Hungary	06/01/1994	30/12/2025	10213	Budapest Stock Exchange	255471	273	150	116	654	99	2,3,7,8,26,34,38	NO
Hungary	25/02/2009	30/12/2025	10770	Budapest Stock Exchange, Derivatives	36512	102	48	0	248	28	2,3,7,8,26,34,38	NO
Hungary	11/05/2017	31/12/2025	10886	APA Data Budapest SE Post-Trade Foreign currency	11529	1668	1043	9	2839	109	2,7,8,20,34	NO
Hungary	25/02/2025	30/12/2025	11361	Budapest Stock Exchange MTF Market	1416	38	28	8	123	6	7,8,34	NO
Hungary	04/03/2019	30/12/2025	11556	APA Data Budapest SE Post-Trade EUR	3958	429	286	0	1957	22	34	NO
Hungary	07/05/2021	30/12/2025	11557	APA Data Budapest SE Pre-Trade EUR	621	25	21	0	132	0	34	NO
Hungary	21/09/2020	07/05/2025	11558	APA Data Budapest SE Pre-Trade foreign currency	36	21	12	0	32	2	34	NO
Hungary	04/08/2011	29/10/2013	13135	Quote MTF Ltd.	92207	998	597	0	5014	61		
Iceland	13/11/1995	30/12/2025	10370	NASDAQ Iceland, Equities	119122	122	73	62	164	11	2,3,7,8,26,34,38	NO

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Iceland	06/04/2011	30/12/2025	11014	Nasdaq First North Iceland Equities	4057	15	14	3	20	3	2,4,7,8	YES
Ireland	01/11/2007	01/12/2017	10747	Irish Stock Exchange, OTC Trades EUR	67933	131	90	8	625	63	2,3,8	NO
Ireland	03/07/2013	30/07/2014	10748	Irish Stock Exchange, OTC Trades FXR	7	5	3	0	26	0	2,8	NO
Ireland	04/02/1994	01/02/2019	11033	Irish Stock Exchange Xetra	229961	297	194	39	1848	284	2,3,7,8	NO
Ireland	26/04/2012	01/02/2019	11522	Irish Stock Exchange OTC, Currency EUR	8438	78	61	0	614	23	8	NO
Ireland	04/02/2019	31/12/2025	16900	Euronext - Irish Enterprise Securities Market	14285	36	30	13	138	2	2,4,21,23	YES
Ireland	04/02/2019	31/12/2025	16902	Euronext - Irish Main Securities Market	31181	44	32	16	248	4	2,3,23,26,34,35,38	NO
Ireland	06/06/1996	30/03/2004	20271	NC IRLANDE	2895	20	13	8	31	26		
Italy	03/01/1986	10/02/2005	10041	Mercato Telematico delle Obbligazioni	66068	160	82	45	260	81	2,3,7,23,34,35,38	NO
Italy	02/01/2003	30/12/2025	10042	Italian Derivatives Market	52469	148	87	0	1269	143	2,3,7,23,26,34,35,38	NO
Italy	02/01/1987	24/03/2023	10046	Borsa Italiana Spa, Mercato Continuo Italiano	2417845	1396	899	521	6581	1586	2,3,7,8,10,23,25,34,37	NO
Italy	29/08/2006	14/05/2010	10640	TLX Milano	5522	17	7	0	27	3	3	NO
Italy	20/10/2003	30/12/2025	10653	EuroTLX	525493	1276	915	0	10296	436	2,4,7,23,25	YES
Italy	10/11/2008	24/11/2017	10773	Borsa Italiana S.p.A., External Trades	113245	1325	820	3	7174	209	2,7,8,10	NO
Italy	28/06/2000	19/12/2025	10800	Borsa Italiana Equity MTF	301063	1030	731	20	4587	329	2,3,4,7,23	YES
Italy	30/04/2002	15/09/2005	10865	NUOVO MERCATO MILANO	27921	56	33	0	46	12		
Italy	03/01/2011	30/12/2025	11348	Borsa Italiana Equity MTF, Global Equity Market	274036	1437	1120	0	6528	156	2,4,23	YES
Italy	17/12/2021	30/12/2025	15493	Euronext Growth Milan	60752	250	230	132	230	69	2,4,8,10,21	YES

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Italy	02/01/2012	30/12/2025	16921	Euronext Milan	492485	344	233	193	1627	152	2,3,8,10,23,26,34,38	NO
Latvia	10/01/1997	30/12/2025	10306	NASDAQ Riga	100745	90	84	84	239	35	2,3,7,8,26,34,35,38	NO
Latvia	30/09/2013	30/12/2025	11017	Nasdaq First North Riga Equities	3473	8	7	5	11	2	2,4,7,8	YES
Lithuania	23/01/1997	30/12/2025	10307	NASDAQ Vilnius	187191	117	101	103	440	92	2,3,7,8,26,34,35,38	NO
Lithuania	11/05/2015	30/12/2025	11019	Nasdaq First North Vilnius Equities	3514	5	5	4	19	2	4,7	YES
Luxembourg	03/01/1986	31/12/2025	10047	Bourse de Luxembourg	668494	975	638	89	4595	542	2,3,7,8,23,26,34,35,37,38	NO
Luxembourg	02/01/2012	31/12/2025	11115	Euro MTF	256973	302	241	4	798	77	2,4,7,8,23	YES
Macedonia	11/04/2002	30/12/2025	10314	Macedonian Stock Exchange	513795	672	485	480	351	1		
Malta	03/01/2002	30/12/2025	10341	Malta Stock Exchange	44000	44	40	40	447	76	2,3,7,8,26,34,35,38	NO
Montenegro	09/01/2012	31/12/2025	11108	Montenegro Stock Exchange	62657	181	179	186	41	2		
Netherlands	08/04/2014	05/09/2023	10037	Euronext EQF, Equity and Index Derivatives	566	70	30	0	542	40	2,3,7,8,16,23,26,34,35,38	NO
Netherlands	03/01/1986	31/12/2025	10038	Euronext - Euronext Amsterdam	1746457	1474	798	439	10232	1314	2,3,7,8,10,16,23,26,34,37,38	NO
Netherlands	21/08/2009	22/06/2018	10873	Euronext European Eq Off-Exchange Traded Reports EUR	349065	2449	1686	4	12029	559	2,8	NO
Netherlands	21/08/2009	02/01/2018	10878	Euronext European Eq Off-Exch Traded Reports in FC	207382	1827	1177	4	12400	248	2,8	NO
Netherlands	24/08/2009	30/04/2014	11020	NYSE Euronext Arca Europe	239729	1325	855	1	7391	207	2,4,7,8	YES
Netherlands	09/05/2014	26/02/2019	11149	Euronext Block EUR	20953	1759	1147	0	10083	380	2,4,7,28	YES
Netherlands	16/06/2014	29/07/2015	11153	TOM MTF Cash Markets	9505	203	105	0	773	42	2,4,7	YES
Netherlands	20/08/2018	11/02/2019	11532	Euronext Block CHF	7	3	2	0	22	0	2,4,7,28	YES
Netherlands	23/07/2018	14/02/2019	11533	Euronext Block GBP	33	27	14	0	272	2	2,4,7,28	YES
Netherlands	18/09/2018	26/11/2018	11534	Euronext Block DKK	2	4	1	0	26	0	2,4,7,28	YES
Netherlands	01/08/2018	14/01/2019	11536	Euronext Block Other Currencies	3	1	1	0	43	0	2,4,7,28	YES

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Netherlands	12/02/2014	31/12/2025	11565	Turquoise Europe, 1st Listing	1517592	3436	2399	8	11974	899	2,4,23	YES
Netherlands	23/07/2012	31/12/2025	11566	Turquoise Europe, 2nd Listing	27921	105	63	0	494	15	2,4,23	YES
Netherlands	06/04/2020	31/12/2025	11567	Turquoise Europe LIT Auctions, 2nd Listing	8945	50	32	0	325	11	2,4,23	YES
Netherlands	18/07/2018	31/12/2025	11568	Turquoise Plato Europe, 1st Listing	1017474	2864	1984	0	10795	642	2,4,23	YES
Netherlands	10/01/2020	31/12/2025	11569	Turquoise Plato Europe, 2nd Listing	16378	66	40	0	370	11	2,4	YES
Netherlands	22/03/2018	31/12/2025	11571	Turquoise Europe LIT Auctions, 1st Listing	579850	2349	1644	2	9682	462	2,4	YES
Netherlands	02/10/2019	31/12/2025	11573	Cboe Europe Equities DXE 1st Listing - MTF	1998843	3806	2672	18	14406	755	2,4,8,9,26	YES
Netherlands	14/10/2019	31/12/2025	11574	Cboe Europe Equities DXE 2nd Listing - MTF	48605	162	100	1	764	13	2,4,8,9,26	YES
Netherlands	04/10/2022	31/12/2025	11575	Cboe Europe Equities DXE 3rd Listing - MTF	1797	18	9	1	65	0	2,4,8,9,26	YES
Netherlands	22/02/2022	30/12/2025	11576	Cboe Europe Equities DXE 4th Listing - MTF	1756	4	3	0	26	0	2,4,8,9,26	YES
Netherlands	16/04/2025	30/12/2025	11581	Cboe Europe Equities DXE 5th Listing - MTF	180	1	1	0	19	0	2,4,7,8,9,26	YES
Netherlands	05/03/2012	22/11/2017	17059	Euronext - Traded but not listed at Amsterdam	804	38	23	0	528	36	2,7,8,10,26	NO
Norway	03/01/1986	30/12/2025	10048	Euronext - Oslo SE	1470701	1012	793	629	4809	1144	2,3,7,8,23,25,26,34,37,38	NO
Norway	02/01/2003	30/12/2025	10550	Norwegian Over the Counter Market	33985	245	198	104	518	46		
Norway	02/05/2007	30/12/2025	10840	Euronext Expand Oslo	87934	116	93	33	283	92	2,3,7,8,23,26,34,35,38	NO
Norway	02/01/2012	15/03/2021	10853	Oslo Stock Exchange, Derivatives	3675	30	27	0	283	6	2,3,7,8,23,26,34	NO

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Norway	10/02/2016	30/12/2025	16127	Euronext Growth Oslo	107218	197	166	93	215	81	2,4,8,23	YES
Poland	02/01/1995	30/12/2025	10243	Warsaw Stock Exchange	2297119	1257	770	690	3746	547	2,3,7,8,26,34,35,38	NO
Poland	06/11/2006	19/08/2013	10302	Warsaw Stock Exchange, Off Exchange	13485	413	398	1	1269	72	2,3,7,8,34	NO
Poland	14/01/2005	30/12/2025	10345	Warsaw Stock Exchange, Derivatives	95887	64	60	0	393	2	2,3,7,8,26,34,38	NO
Poland	01/10/2007	30/12/2025	10750	New Connect Market (Order Driven) Boerse Warschau	1027172	862	691	583	779	259	4,7,8,21	YES
Poland	06/06/2025	30/12/2025	15464	Warsaw Stock Exchange, Global Connect	1504	36	26	0	139	1	4,8,35	YES
Portugal	11/12/1989	31/12/2025	10051	Euronext Lisbon	425937	414	243	229	1617	492	2,3,7,8,26,34,38	NO
Portugal	10/04/2012	20/06/2013	10539	Euronext - Mercado de Futuros e Opcoes	8	4	3	0	19	1	2,3,7,8,26,34,35,38	NO
Portugal	03/12/2013	05/09/2017	16991	Euronext - Growth Lisbon	8	4	3	0	1	1	2,4,7,8,21	YES
Portugal	06/12/2012	31/12/2025	16992	Euronext - Access Lisbon	1102	16	12	10	30	0	2,4,7,8	YES
Romania	24/07/1997	30/12/2025	10304	Bucharest Stock Exchange	318018	199	179	128	760	230	2,3,7,26,34,38	NO
Romania	06/11/2006	22/10/2015	10752	RASDAQ Electronic Exchange SA, Order Driven, Round Lots	74325	130	130	61	173	34	7,34	NO
Romania	06/11/2006	01/09/2015	10753	RASDAQ Electronic Exchange SA, Order Driven, Odd Lots	21039	129	129	6	82	24	7	NO
Romania	06/11/2006	22/10/2015	10754	RASDAQ Electronic Exchange SA, Negotiation Mechanism	139825	1007	1006	793	447	42	7	NO
Romania	09/04/2008	29/12/2025	10883	Bucharest SE Deal Driven	12446	107	106	17	462	46	2,3,7,26,34	NO
Romania	26/02/2015	05/12/2025	10884	Bucharest SE Quote Driven	99	57	56	0	196	8	2,3,7,26,34	NO
Romania	07/07/2015	29/12/2025	11079	Bucharest SE CAN-ATS Deal Driven	321	77	77	4	127	11	4,7	YES

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Romania	04/10/2011	30/12/2025	11080	Bucharest SE CAN-ATS Order Driven	132049	398	381	309	760	115	4,7	YES
Russia	15/07/1996	30/08/2024	10301	Moscow Exchange, Derivative market (Main Session)	322865	844	579	109	1868	79	2,7,33	NO
Russia	06/06/2012	25/09/2014	10315	SPCEX St. Petersburg Currency Exchange	130	3	3	0	0	0		
Russia	12/07/2004	30/08/2024	10549	Moscow Exchange, T+Market Equities and Main Market Bonds	1049676	668	485	347	3234	76	2,7,8,33	NO
Russia	17/11/2010	28/05/2014	10564	Moscow Exchange, Index	7595	33	31	0	253	3	2,8,33	NO
Russia	08/09/2003	25/02/2016	10565	MOEX Board (former Classic Market)	120078	1821	1371	891	5098	83	2,7,8,33	NO
Russia	08/09/2003	07/06/2019	10566	MOEX Board (NPRTS)	53300	1283	968	230	3737	40	2,7,8	NO
Russia	01/06/2009	13/01/2012	10567	RTS Classic Market, Converted into RUR	10357	934	705	7	2721	12	8	NO
Russia	16/01/2006	21/03/2014	10829	Moscow Interbank Currency Exchange, Equities converted into USD	407797	553	388	17	2153	50	2,8	NO
Russia	12/01/2012	14/03/2012	11030	Moscow Interbank Currency Exchange, Futures and Options	5	1	1	0	14	0	2,8	NO
Russia	09/10/2009	30/08/2024	11031	Moscow Exchange, Negotiated Deals	100139	438	343	7	2064	31	2,8,33	NO
Russia	05/09/2011	14/02/2014	11089	RTS Russian Trading System, Standard Market Evening Trade	5911	33	31	0	256	1	2,8	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
Russia	06/09/2011	01/12/2023	11090	Moscow Exchange, Derivative market (Evening Session)	61346	63	56	0	562	4	2,8,33	NO
Russia	28/01/2013	31/10/2013	11122	RTS Address Trades Classica and Board Market	817	140	119	2	539	0	2	NO
Russia	19/07/2013	27/11/2023	11124	Address Trades of Derivative market (Main Session)	997	28	25	0	385	1	2,33	NO
Russia	01/09/2014	03/09/2014	11158	Moscow Exchange, Repo Market	45	16	12	0	121	0	8	NO
Russia	17/04/2014	30/08/2024	11168	Moscow Exchange, Odd Lot	135634	304	244	7	1637	17	8,33	NO
Russia	25/11/2013	30/11/2023	11170	OTC TRADES RUB (Manual Trade Reports)	49518	370	311	14	1913	4	8,33	NO
Russia	01/09/2014	03/09/2014	11171	Moscow Exchange, Repo with CCP	77	26	23	0	250	0	8	NO
Russia	01/11/2013	25/02/2016	11173	RTS OTC TRADES	14569	146	125	1	731	1		
Russia	27/03/2014	30/08/2024	11325	Moscow Exchange, Negotiated deals with CCP	55626	261	225	0	1525	10	8,33	NO
Serbia	16/05/2005	30/12/2025	10803	Belgrade Stock Exchange	298165	1444	1395	1765	416	11	7	NO
Slovakia	03/04/1995	30/12/2025	10187	Bratislava Stock Exchange	128534	437	387	446	256	99	2,3,7,26,34	NO
Slovakia	26/02/2008	12/07/2018	10279	Bratislava Stock Exchange, Direct Trades	6375	70	65	1	79	27	2,3,7,26,34	NO
Slovakia	29/05/2008	19/08/2011	10776	Bratislava Stock Exchange MTF	5960	23	20	3	5	3	2,3,4,7,34	YES
Slovenia	30/07/1996	30/12/2025	10294	Ljubljana Stock Exchange (Official Market)	230629	217	195	176	865	121	2,3,7,8,26,34	NO
Slovenia	06/12/2010	25/06/2021	11028	Ljubljana Stock Exchange, OTC Foreign Currencies	131718	2969	2034	0	12280	539	2,8,34	NO
Slovenia	25/05/2017	30/12/2025	11362	Ljubljana Stock Exchange MTF Market	7211	144	140	129	329	0	3,7,8,34	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
Spain	17/11/2010	23/03/2012	10054	Mercado Continuo Espanol	62167	252	183	0	1493	53	2,3,8	NO
Spain	02/01/1990	06/12/2016	10055	Bolsa de Madrid	39980	190	154	80	448	113	2,3,7,23	NO
Spain	04/09/2009	30/12/2009	10056	Bolsa de Barcelona	1947	28	23	2	7	0	2,3,7,23,26,34,38	NO
Spain	10/07/2009	30/12/2009	10057	Bolsa de Valores de Bilbao	967	9	8	0	4	0	2,3,7,23,26,34,38	NO
Spain	10/07/2009	30/12/2009	10058	Valencia Stock Exchange	723	7	6	0	2	0	2,3,7,23,26,34,38	NO
Spain	18/06/2010	19/12/2025	10126	MEFF Mercado Espanol Financiero de Futuros, Renta Variable	9965	88	52	0	750	156	2,3,7,23,26,34,35	NO
Spain	29/11/2010	04/09/2015	10355	Mercado Continuo Espanol-Continuous Market	36444	203	141	0	1428	92	2,3,7	NO
Spain	18/04/2007	15/09/2017	10452	AIAF, Mercado de Renta Fija	49221	94	60	0	566	0	2,3,7,10,23,26,34,35	NO
Spain	04/02/2010	30/12/2025	11045	Bolsa de Madrid, Corros Electronicos	51030	42	35	32	218	20	2,3,7,23,26,34,35,37,38	NO
Spain	24/04/1989	31/12/2025	11058	BME Bolsas y Mercados Espanoles - Renta Variable	1307954	727	423	334	7342	1196	2,3,7,8,14,23,26,34,35,37	NO
Spain	16/04/2013	31/12/2025	11138	Latibex	44121	39	28	0	829	45	2,4,7,8,23	YES
Spain	28/03/2019	31/12/2025	15386	BME - Bolsas y Mercados Espanoles	24003	46	43	36	51	15	4,21,35	YES
Spain	05/05/2015	10/12/2025	17024	BME MTF Equity (IIC and ECR Segments)	21833	102	98	70	153	20	4,23,35	YES
Spain	29/11/2016	14/12/2020	17027	SEND - Sistema Electronico de Negociacion de Deuda	21	3	3	0	28	0	2,3,23,26,34	NO
Sweden	03/01/1986	30/12/2025	10053	NASDAQ Nordic Exchange Stockholm, Equities	2932843	3083	1244	929	9887	1976	2,3,7,8,10,23,25,26,34,37,38	NO
Sweden	16/11/2010	19/09/2025	10167	Nasdaq Stockholm Derivatives	801	74	45	0	462	23	2,3,7,8,10,23,26,34,37	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	03/01/2003	24/04/2024	10571	Nordic Growth Market	229715	573	216	130	158	304	3,7,23,26,34,38	NO
Sweden	01/11/2007	30/12/2025	10874	Nasdaq External Trades Nordic	188259	2994	2007	2	16508	609	2,8,20	NO
Sweden	01/11/2007	30/12/2025	10875	Nasdaq External Trades Nordic other Currencies	532952	7681	5089	20	48493	1162	2,8,20	NO
Sweden	11/04/2011	30/12/2025	11010	Nasdaq First North Stockholm Equities	487985	1338	751	75	3392	534	2,4,7,8,23	YES
Sweden	29/05/1998	30/12/2025	11011	Spotlight Stock Market	559056	1323	417	253	513	686	4,7,23	YES
Sweden	19/12/2013	27/11/2015	11310	Nasdaq Stockholm Equities NOK	15607	45	39	0	250	9	2,3,7,8,10,23,26,34,35,37	NO
Sweden	16/03/2021	06/07/2022	13034	Mangold Fondkommission AB	7	3	3	2	5	0	22	NO
Sweden	17/05/2019	30/12/2025	15112	Nasdaq First North Stockholm Equities - SME Growth Market	563436	863	542	405	793	429	2,4,7,17,21,23	YES
Switzerland	03/01/1986	30/12/2025	10004	SIX Swiss Exchange	2656422	2770	1532	533	21883	1824	1,2,7,8,10,18,23,26,33,35,37	NO
Switzerland	14/03/1994	30/12/2025	10005	BX Swiss AG, BX Listed	41357	148	113	68	395	131	1,2,7,18,23,33	NO
Switzerland	30/07/2010	02/07/2012	10202	Clariden Leu AG	4635	83	47	0	345	17		
Switzerland	02/04/2012	21/01/2014	10205	Bank Julius Baer	6057	82	46	0	335	4	24	NO
Switzerland	03/01/2012	16/06/2021	10245	Diverse Kursstellungen In / Ausland	2324	7	6	0	56	2	24	NO
Switzerland	01/11/1996	29/12/2025	10349	SIX Swiss Exchange USD	25384	224	187	7	1751	27	1,2,7,8,10,18,23,26,33,35,37	NO
Switzerland	20/06/2000	29/12/2025	10351	SIX Swiss Exchange EUR	4561	62	46	1	478	15	1,2,7,8,10,18,23,26,33,35,37	NO
Switzerland	03/09/2012	24/10/2012	10352	SIX Swiss Exchange Other Currencies	22	3	2	0	18	0	1,2,7,8,10,18,23,26,33,35,37	NO
Switzerland	03/01/1986	04/12/2020	10380	SIX Swiss Exchange - Blue Chips Segment	211263	467	252	7	1166	210	1,2,7,8,18,23	NO
Switzerland	09/05/2011	30/12/2025	10466	Berner Kantonalbank OTC-X	3948	50	34	13	104	5	24,41	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	11/06/2019	13/06/2019	10600	Telekurs Test	2	2	1	0	7	1		
Switzerland	18/11/2013	30/12/2025	11174	BX Swiss AG, BX Sponsored	249681	6845	4783	33	53616	1439	1,2,7,18,23,33	NO
Switzerland	20/08/2014	19/03/2015	11184	BX Swiss AG - BX World OTC	2738	537	386	0	5850	43	2,7,18,23	NO
Switzerland	10/11/2014	30/12/2025	11288	Lienhardt & Partner, Privatbank	1417	44	30	3	81	5	24	NO
Switzerland	24/10/2016	30/12/2025	11355	SIX Swiss Exchange, SwissAtMid	108997	412	247	3	2127	133	1,2,8,10,18,23,26,33	NO
Switzerland	24/10/2016	09/02/2018	11356	SIX Swiss Exchange, Liquidnet Service	11411	1616	1048	1	13436	89	2,8,10,18	NO
Switzerland	25/06/2019	30/12/2025	15194	SIX Swiss Exchange - EBBO Book	146335	378	221	0	1331	64	8,10,18,23,26,33	NO
Turkey	05/03/1990	31/12/2025	10109	Borsa Istanbul A.S.	2633537	890	754	750	3447	2419	2,7,8,33	NO
Turkey	06/08/2013	31/12/2025	10879	Borsa Istanbul Futures and Option Market	81919	61	61	0	438	26	7,8,33	NO
Ukraine	07/04/2008	22/07/2022	10309	PFTS Stock Exchange	124587	594	408	269	137	55	7	NO
Ukraine	13/08/2012	06/07/2018	11027	Ukrainian Exchange	26191	346	232	144	66	0	7	NO
Ukraine	04/01/2012	30/12/2025	11117	PFTS Stock Exchange Realtime	30546	407	303	153	72	3		
Ukraine	10/07/2013	24/04/2015	11120	Ukrainian Address Trades Stock and Derivative Market	4607	106	64	0	22	0		
United Kingdom	05/04/1993	12/02/2004	10035	LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES	4227	53	39	1	339	5		
United Kingdom	29/04/2002	10/01/2020	10036	LSE London Stock Exchange	534799	1608	1118	6	6027	401	2,3,7,8,9,13,25,33	NO
United Kingdom	27/04/1993	06/01/1995	10136	FINANCIAL TIMES	28	1	1	1	4	0		
United Kingdom	16/07/2002	23/09/2004	10182	SEAQ INTERNATIONAL, DIV MARKET MAKERS	7141	52	45	0	127	13		

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	30/04/2002	28/03/2014	10211	ICE Futures Europe - Equity Products Division	197304	506	289	0	3102	369	2,3,7,8,9,12,13,16,23,27,33	NO
United Kingdom	12/09/2008	31/12/2025	10257	Turquoise, 1st Listing	5251935	6473	4393	15	42650	3162	2,4,7,23,25,28,33	YES
United Kingdom	12/09/2008	31/12/2025	10258	Turquoise, 2nd Listing	88428	196	125	1	1510	56	2,4,7,25,28,33	YES
United Kingdom	27/02/1989	10/01/2020	10272	SETSqx	7589323	12167	8042	2902	66058	3857	3,4,7,8,9,13,25,33	YES
United Kingdom	22/04/2002	01/10/2003	10283	NASDAQ EUROPE	441	2	2	0	1	0		
United Kingdom	02/02/1987	31/12/2025	10361	London Stock Exchange Domestic/UK Market 1st Currency	9593634	7503	5340	1680	72156	4309	2,3,7,8,9,13,23,25,27,33,37,38,40	NO
United Kingdom	29/06/2001	08/10/2004	10381	VIRT-X EUR	36242	219	122	0	444	54		
United Kingdom	22/06/2001	08/10/2004	10383	VIRT-X GBP	4315	155	101	31	420	38		
United Kingdom	03/05/2002	08/10/2004	10384	VIRT-X SEK	943	3	3	0	4	1		
United Kingdom	14/05/2002	07/10/2004	10385	VIRT-X NOK	104	1	1	0	3	0		
United Kingdom	03/05/2002	25/08/2004	10386	VIRT-X DKK	75	2	1	0	0	0		
United Kingdom	29/07/2002	20/10/2006	10502	OFEX LONDON	23228	222	188	18	95	5		
United Kingdom	14/03/1994	31/12/2025	10507	IOB London International Order Book	550615	789	553	1	5154	528	3,4,7,8,9,13,23,25,27,33,37,38	YES
United Kingdom	24/08/1992	31/12/2025	10594	London Stock Exchange, European Markets	3620134	4652	3421	1	27717	1688	2,3,4,7,8,9,13,23,25,27,33,35,37,38	YES
United Kingdom	04/11/1996	31/12/2025	10699	Aquis Stock Exchange	3883965	6095	4281	485	18594	1979	2,4,7,9,13,23,25,27,33,35	YES
United Kingdom	06/02/2009	01/07/2010	10716	NASDAQ OMX Europe	203834	1332	846	0	1000	187	4,8	YES
United Kingdom	31/10/2007	28/12/2018	10718	London Stock Exchange, International Trade Reporting Service	227247	6539	4829	2	17359	852	2,4,7,8,9	YES
United Kingdom	30/11/2022	31/12/2025	10719	London Stock Exchange Domestic-UK Market 2nd Currency	4621	13	13	1	225	4	2,7,8,9,13,23,25,27,33,37,38,40	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
United Kingdom	30/10/2007	31/12/2025	10847	Cboe Europe Equities CXE 1st Listing - MTF	5702375	6652	4560	12	43799	3067	2,3,4,7,8,9,23,25,28,33,34	YES
United Kingdom	01/11/2007	17/02/2017	10851	Cinnober Boat	1626938	5115	3426	64	24002	1286	7	NO
United Kingdom	01/11/2007	17/02/2017	10852	BOAT, Other Currency	1803905	7067	4898	7	44693	1404	7	NO
United Kingdom	16/06/2008	27/04/2012	10882	Chi-X Off-Exchange Trade	139152	1909	1220	0	8203	251	2,4	YES
United Kingdom	01/04/2008	31/12/2025	10894	Cboe Europe Equities CXE 2nd Listing - MTF	108272	286	175	0	1916	82	2,3,4,7,8,9,23,25,28,33,34	YES
United Kingdom	11/07/2011	31/12/2025	11022	Cboe Europe Equities BXE 1st Listing - MTF	5890587	6576	4509	26	40231	2647	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	11/07/2011	31/12/2025	11023	Cboe Europe Equities BXE 2nd Listing - MTF	134463	315	190	0	2082	74	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	27/04/2012	01/03/2019	11062	London Stock Exchange Derivatives Market	44	10	7	0	66	1	2,3,4,7,13,14,23,25,27,33,37	YES
United Kingdom	17/12/2010	13/03/2013	11071	ICE LIFFE Bclear	230	76	42	0	592	3	2,3,7,8	NO
United Kingdom	06/06/2011	17/02/2017	11085	BOAT, other currency 2nd Listing	106530	1747	1066	0	8678	182	7	NO
United Kingdom	12/03/2018	31/12/2025	11341	AQUIS Exchange Alternate Currencies	757464	2190	1502	0	16491	360	2,4,23,25,28,33	YES
United Kingdom	20/06/2017	31/12/2025	11363	TRADEcho	2650504	25234	16487	41	155719	2433	8,13,24,27	NO
United Kingdom	04/07/2017	31/12/2025	11364	TRADEcho 2nd Currency	787499	11960	7434	5	54487	1298	8,13,24,27	NO
United Kingdom	28/11/2017	31/12/2025	11365	TRADEcho 3rd Currency	100526	2413	1344	0	8782	146	8,13,24,27	NO
United Kingdom	28/02/2018	31/12/2025	11527	Turquoise Lit Auctions, 2nd Listing	13212	82	57	0	706	11	2,4,23,25,28,33	YES
United Kingdom	16/07/2018	31/12/2025	11528	Turquoise Plato, 1st Listing	1480383	4248	2950	0	31761	717	2,4,23,25,28,33	YES
United Kingdom	25/07/2018	31/12/2025	11529	Turquoise Plato, 2nd Listing	28067	115	78	0	974	19	2,4,23,25,28,33	YES
United Kingdom	28/01/2019	31/12/2025	11543	Cboe Europe Equities CXE 3rd Listing - MTF	2645	22	14	0	118	0	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	03/12/2020	29/12/2025	11544	Cboe Europe Equities CXE 4th Listing - MTF	73	5	3	0	46	0	2,4,7,8,9,23,25,28,33,34	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	30/10/2025	17/12/2025	11545	Cboe Europe Equities CXE 5th Listing - MTF	5	1	1	0	19	0	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	01/03/2019	31/12/2025	11547	Cboe Europe Equities BXE 3rd Listing - MTF	3719	27	16	0	124	0	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	03/12/2020	04/12/2025	11548	Cboe Europe Equities BXE 4th Listing - MTF	835	5	3	0	46	0	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	23/04/2025	16/12/2025	11549	Cboe Europe Equities BXE 5th Listing - MTF	16	1	1	0	19	0	2,4,7,8,9,23,25,28,33,34	YES
United Kingdom	29/11/2019	31/12/2025	11560	Aquis SAS Alternate Currencies	511529	1066	751	0	4425	262	2,4,23	YES
United Kingdom	12/04/2021	29/11/2024	11590	London Stock Exchange Domestic/UK Market 3rd Currency	403	6	6	0	116	0	2,3,7,8,9,13,23,25,27,37,38,40	NO
United Kingdom	25/03/2019	31/12/2025	15051	Aquis SAS	963704	2416	1677	2	8366	361	2,4,23	YES
United Kingdom	02/07/2018	08/10/2021	16327	Sigma X MTF - Auction Book	547614	2776	1882	0	22159	326	2,4,22,28,33	YES
United Kingdom	19/02/2018	31/12/2025	16361	Turquoise Lit Auctions, 1st Listing	822626	3450	2412	0	27692	575	2,4,23,25,28,33	YES
United Kingdom	12/03/2018	31/12/2025	17078	AQUIS Exchange	429117	2852	1960	4	16786	293	2,4,23,25,28,33	YES
United Kingdom	02/07/2018	08/10/2021	17159	Sigma X MTF	277274	2846	1934	0	22181	303	2,4,22,28,33	YES
United Kingdom	06/06/1996	18/04/2005	20261	IRISH MK LON	1879	27	24	0	172	38		
United Kingdom	31/10/1995	14/12/2000	20266	LOND 3RD MKT	634	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	31/12/2025	10111	ASX - All Markets	7873419	6524	3593	3202	19256	5939	1,2,7,8,10,12,23,26,33,34,35,37,38,39	NO
Australia	07/11/2005	29/12/2025	10823	National Stock Exchange of Australia Limited	9001	157	136	97	367	26	2,7,23,35	NO
Bahrain	06/05/2002	31/12/2025	10125	Bahrain Stock Exchange	12860	44	44	42	269	58	2,8,36	NO
Bangladesh	03/04/1996	30/12/2025	10185	Dhaka Stock Exchange Ltd	1254689	436	436	438	4295	2044	8	NO
China	16/11/1992	31/12/2025	10214	Shenzhen Stock Exchange	9365687	3137	3092	3095	27786	7336	2,7,8,23,37,38	NO
China	16/03/1992	31/12/2025	10215	Shanghai Stock Exchange	7861179	2556	2509	2244	23392	5165	2,7,8,23,37,38	NO
China	17/11/2014	31/12/2025	11334	Shanghai Stock Exchange - Hong Kong Stock Connect	2582995	1800	1800	0	13645	1420	23	NO
China	04/01/2012	31/12/2025	11346	Shanghai Stock Exchange Level 1	5284672	2494	2450	244	17605	2275	23,38	NO
China	17/11/2014	31/12/2025	11347	Shanghai Stock Exchange - SHG - HK Stock Connect L1	2582341	1798	1798	0	13638	1419	23	NO
China	05/12/2016	31/12/2025	16095	Shenzhen Stock Exchange - Shenzhen - Hong Kong Stock Connect	2922069	2066	2066	0	15654	2767	2,7,8,23	NO
Hong Kong	03/01/1986	31/12/2025	10104	Hong Kong Exchanges and Clearing Ltd	9331622	7985	3466	352	33465	4133	1,2,7,8,12,26,33,34,37,38	NO
Hong Kong	16/04/2002	31/12/2025	10113	Hong Kong Futures Exchange	76398	169	122	0	1468	53	2,7,10,16,26,33,37	NO
Hong Kong	18/11/2013	31/12/2025	11143	Stock Exchange of Hong Kong-Odd Lot	1501470	6995	3098	0	19124	1267	2,8,33,34,37,38	NO
Hong Kong	17/11/2014	31/12/2025	11332	Stock Exchange of Hong Kong Limited - Shanghai	1189681	1234	813	0	7711	211	10,26,33,34	NO
Hong Kong	17/11/2014	31/12/2025	11333	Stock Exchange of HK - SHG - HK Stock Connect Odd Lot	728787	1228	812	0	7678	187	34	NO
Hong Kong	05/12/2016	31/12/2025	11358	Stock Exchange of Hong Kong Ltd - SZN - HK Stock Connect	1263115	1438	887	0	8660	256	2,7,8,12,33,34	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
India	15/04/1987	31/12/2025	10114	Bombay Stock Exchange Ltd. (Mumbai)	16867015	9049	6585	6670	37168	4385	2,7,8,23,33,37	NO
India	04/11/1999	27/02/2018	10326	National Stock Exchange of India	4564418	2863	2102	198	4301	1229	2,7,8,23,33,37	NO
India	16/01/2007	29/05/2015	10793	National Stock Exchange of India Ltd, Derivatives Trading	360214	366	265	0	140	123	2,7,8,23,33,37	NO
India	15/05/2007	31/12/2025	10826	Bombay Stock Exchange, Derivatives	26285	309	216	0	139	138	2,7,8,23,33	NO
India	05/01/2012	21/05/2015	10837	National Stock Exchange of India Ltd, Odd Lot Trading Block	182	85	59	0	21	3	2,7,8,23,33,37	NO
India	13/08/2007	29/05/2015	10839	National Stock Exchange of India Ltd, Auction	618642	2215	1611	0	706	612	2,7,8,23,33,37	NO
India	09/05/2013	29/05/2015	11144	NSE of India Ltd, Inter-Foreign-Institutional Investment	594	54	35	0	22	5	2,8,23,33,37	NO
Indonesia	21/03/1990	30/12/2025	10146	Indonesia Stock Exchange, Equities	2813960	1575	1157	1086	6789	1116	2,7,8	NO
Indonesia	17/04/2002	30/12/2025	10378	Jakarta Negotiated Board	469026	1321	1015	38	408	568	2,7,8	NO
Indonesia	03/07/2002	30/12/2025	10562	Indonesia SE, Cash Market	10037	1251	972	0	621	407	2,7,8	NO
Indonesia	20/08/2024	30/12/2025	11721	Indonesia Stock Exchange, Derivatives	414	19	9	0	2	0	8	NO
Indonesia	04/01/1995	04/06/1999	20404		1358	25	16	0	1	5		
Israel	14/04/2002	31/12/2025	10105	Tel Aviv Stock Exchange	722740	702	665	605	4253	271	2,7,8,33,35	NO
Japan	06/01/1986	30/12/2025	10106	Tokyo Stock Exchange	23386950	6020	5741	5452	137960	7286	2,7,8,12,23,26,33,35,37,39	NO
Japan	06/01/1986	12/07/2013	10107	Osaka Securities Exchange	2669014	1571	1504	31	30019	844	2,8,12	NO
Japan	02/09/1986	12/07/2013	10112	JASDAQ Market	2887138	1707	1644	163	20829	1149	2,8	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
Japan	10/03/1989	30/12/2025	10118	Fukuoka Stock Exchange	149751	174	174	51	3607	99	7,23,26,33,39	NO
Japan	02/04/1992	03/09/2003	10119	NIIGATA STOCK EXCHANGE - NOT ACTIVE ANYMORE	12186	17	17	0	92	1		
Japan	05/09/1995	30/12/2025	10121	Sapporo Securities Exchange	79349	100	100	28	1720	71	7,23,26,33,35,39	NO
Japan	06/01/1986	30/12/2025	10122	Nagoya Stock Exchange	914680	751	743	106	15593	452	7,23,26,33,35,37,39	NO
Japan	10/04/1995	28/02/2001	10141	KYOTO STOCK EXCHANGE	19682	20	20	0	116	0		
Japan	08/12/1988	29/03/2004	10142	HIROSHIMA STOCK EXCHANGE - NOT ACTIVE ANYMORE	18642	26	26	0	192	17		
Japan	01/02/1999	30/12/2025	10311	Tokyo Stock Exchange (ToSTNet-1) Single Stock Exchange	9638251	5002	4987	56	97711	4052	2,7,8,12,23,33	NO
Japan	15/12/1998	29/12/2025	10324	Tokyo Stock Exchange (ToSTNet-2) Closing Price Trading	79200	3421	3418	0	48917	1421	2,7,8,12,23,33	NO
Japan	24/07/1997	30/12/2025	10325	Tokyo Stock Exchange (ToSTNet-1) Basket Trading	9697264	4360	4346	12	87907	3280	2,7,8,12,23,33	NO
Japan	07/02/1994	30/12/2025	10327	Japan Securities Dealers Association	11282810	5042	5029	107	103978	4695	23	NO
Japan	20/09/2000	08/10/2010	10373	Nippon New Market, Hercules	233267	190	189	3	634	175		
Japan	24/01/2012	10/07/2013	10814	JASDAQ Off-Hour Fixed Price Transaction	10	2	2	0	11	1	2,8	NO
Japan	29/08/2005	12/07/2013	10815	JASDAQ Off-Hour Single Issue Transaction	39827	686	686	0	6696	173	2,8	NO
Japan	12/12/1989	30/03/2004	20215		76270	48	48	0	0	50		
Jordan	28/06/2000	31/12/2025	10161	Amman Stock Exchange	555810	186	186	186	1253	237	2,7,8	NO
Kazakhstan	29/10/2009	31/12/2025	10316	Kazakhstan Stock Exchange	91689	202	160	85	593	12	2,7,8,33	NO
South Korea	05/06/1986	30/12/2025	10123	KRX Korea Exchange, Stock Market	6372612	1710	1344	1259	20044	3362	2,8,12,23,33,35,37	NO
South Korea	26/01/2023	30/12/2025	10336	Korea Exchange (Futures Market)	156336	297	297	2	4142	23	2,7,8,12,23,33	NO
South Korea	04/01/1999	30/12/2025	10358	Korea Exchange (Kosdaq)	7039590	2622	2607	2345	12643	4650	2,7,8,12,23,33	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
South Korea	06/03/2006	26/11/2010	10727	Korea Exchange, Block Trade (K-Blox)	14065	844	794	0	8955	280	2,7,8,12,23,33,35,37	NO
South Korea	24/03/2006	10/11/2010	10728	KRX Korea Exchange, Basket Trade	5817	954	889	0	9803	305	2,7,8,12,23,33,35,37	NO
South Korea	06/03/2006	30/12/2025	10729	KRX Korea Exchange, After-Hour Single-Price Trading	2522224	1192	1022	30	14496	1494	2,7,8,12,23,33,35,37	NO
South Korea	10/04/2006	26/11/2010	10730	KOSDAQ, Block Trade (K-Blox)	1696	1219	1219	0	5270	546	8,12,23,33	NO
South Korea	10/04/2006	30/12/2025	10731	KOSDAQ, After-Hour Single-Price Trading	3876104	2338	2330	156	10191	3007	8,12,23,33	NO
South Korea	10/04/2006	30/12/2025	10732	Korea Freeboard Market	272649	331	320	264	51	68	2,7,8,12,23	NO
South Korea	17/06/2015	30/12/2025	16946	Korea New Exchange	87116	199	199	147	95	38	2,8,12,23,33,35	NO
Kuwait	12/09/2000	31/12/2025	10340	Boursa Kuwait	526761	167	165	158	1382	781	8	NO
Lao People's Democratic Republic	11/01/2011	26/12/2025	11081	Lao Securities Exchange	12119	13	13	13	47	5		
Lebanon	15/02/1996	30/12/2025	10110	Bourse de Beyrouth - Beirut Stock Exchange	35131	46	13	13	264	28		
Malaysia	03/01/1986	09/04/2021	10143	Malaysia Stock Exchange	4360186	1588	1405	520	11734	2115	2,7,8,23,33,37	NO
Malaysia	17/04/2002	03/12/2008	10287	Malaysia Stock Exchange, Foreign	3251	2	2	0	16	4		
Malaysia	15/01/2020	13/05/2020	10542	Malaysia Derivatives Exchange Berhad	44	10	10	0	22	5	7,23,33,37	NO
Malaysia	04/12/2008	30/12/2025	10820	Bursa Malaysia Berhad, Buying-In Normal	14853	914	900	6	2690	692	2,7,8,23,33,35,37	NO
Malaysia	04/12/2008	31/12/2025	10858	Bursa Malaysia Berhad, Odd Lot	547638	1390	1306	1031	3888	1369	2,7,8,23,33,35,37	NO
Malaysia	16/05/2017	18/10/2018	12938	Bank Negara Malaysia	4	1	1	0	3	0	24	NO
Nepal	20/02/2002	31/12/2025	10525	Nepal Stock Exchange	357159	288	287	294	993	922		
New Zealand	28/08/1996	31/12/2025	10116	New Zealand Exchange Ltd	658235	341	290	225	3280	385	2,7,8,12,23,33,37	NO
New Zealand	11/11/2015	14/03/2019	11337	New Zealand Stock Exchange - NEXT Board	390	2	2	0	0	1	23,35,37	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
Oman	17/09/2000	28/08/2025	10363	Muscat Stock Exchange	367399	133	128	124	1314	337	8	NO
Pakistan	27/08/1992	31/12/2025	10216	Pakistan Stock Exchange	1940102	746	716	730	7963	1831	8	NO
Pakistan	17/10/2007	08/01/2016	10755	Lahore Stock Exchange	94129	331	328	0	2663	251		
Palestinian Territory	Occupied	09/08/2000	31/12/2025	10312 Palestine Securities Exchange	83959	51	51	50	344		126	8
Philippines	13/01/1986	08/04/2025	10108	Philippine Stock Exchange, Inc	1245253	771	380	376	6216	591	2,7,8,23,37	NO
Philippines	16/01/2006	19/06/2015	10720	Philippine Stock Exchange, Big Board	3907	195	116	0	1265	46	2,7,8,23,37	NO
Philippines	02/01/2006	08/04/2025	10721	Philippine Stock Exchange, Odd Lots	308487	631	318	1	4315	266	2,7,8,23,37	NO
Qatar	06/08/2003	31/12/2025	10547	Qatar Exchange	147811	61	58	55	566	185	2,8	NO
Saudi Arabia	27/02/2001	31/12/2025	10503	Saudi Stock Exchange	868133	418	406	394	3383	476	2,7,8,33,36	NO
Singapore	03/01/1986	18/12/2023	10120	Singapore Exchange	2988301	2070	1386	534	10833	1286	2,7,8,10,12,23,25,33,35,37,39	NO
Singapore	13/12/2024	31/12/2025	10344	Singapore Exchange Derivatives Clearing Limited	1685	52	33	0	17	13	2,7,8,10,16,23,25,26,33,37	NO
Singapore	20/01/2003	30/12/2025	10556	SGX Singapore Exchange Ltd, Securities Trading, Buy-In Market	98823	1416	967	85	3939	712	2,7,8,10,12,23,25,26,33,37	NO
Singapore	20/01/2003	31/12/2025	10557	SGX Singapore Exchange Ltd, Securities Trading, Unit Share M	481463	1587	1082	385	4917	950	2,7,8,10,12,23,25,26,33,37	NO
Singapore	02/04/2012	31/12/2025	11129	Singapore Exchange Securities Dual Currency Listing	3575	6	5	1	36	2	2,8,10,12,23,25,26,33,37	NO
Singapore	27/04/2012	12/08/2025	11131	Singapore Exchange Securities Dual Currency Listing-Unit Share	78	6	5	0	14	2	2,8,10,12,23,25,26,33,37	NO
Singapore	12/04/2012	13/06/2025	11132	Singapore Exchange Securities Dual Currency Buy In Market	76	2	2	0	2	0	2,8,10,12,23,25,26,33,37	NO
Singapore	03/01/1986	19/01/2004	20214		19153	15	15	0	0	12		
Sri Lanka	12/11/1991	28/03/2025	10217	Colombo Stock Exchange	829047	384	355	357	4129	495	2,7,8,35	NO
Taiwan	02/06/1986	31/12/2025	10103	Taiwan Stock Exchange	5664872	1449	1370	1124	16717	7048	2,7,8,23,37	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
Taiwan	23/05/1991	31/12/2025	10372	Taipei Exchange	3644350	1253	1250	829	10888	4693	2,8,23	NO
Taiwan	06/08/2002	31/12/2025	10543	Taipei Exchange Emerging Market	1093613	1683	1679	643	5406	1998	2,8,23	NO
Taiwan	19/12/2005	31/12/2025	10722	Taiwan Stock Exchange, Odd Lots Trading	3948403	1258	1223	69	14242	4186	2,7,8,23,37	NO
Taiwan	19/12/2005	31/12/2025	10723	Taipei Exchange, Odd Lot	2661971	1119	1116	63	9960	3613	2,8,23	NO
Thailand	19/06/1986	30/12/2025	10117	Stock Exchange of Thailand	6818664	3136	1336	1169	31837	4219	2,7,8,23,33,35,37	NO
Thailand	02/08/1988	30/12/2025	10286	Stock Exchange of Thailand, Foreign Board	133415	1263	904	7	12290	1080	2,7,8,23,33,35	NO
Thailand	24/11/2008	30/12/2025	10825	Thailand Futures Exchange	247349	231	139	2	2339	107	23,33,37	NO
Thailand	03/09/2012	30/12/2025	11119	The Stock Exchange of Thailand - Odd Lot	2217502	2588	1061	53	21269	1310	2,8,23,33,37	NO
United Arab Emirates	02/01/2012	31/12/2025	10517	Dubai Financial Market	107663	73	72	55	491	115	2,8,33,36	NO
United Arab Emirates	19/08/2002	31/12/2025	10548	Abu Dhabi Securities Exchange	236878	118	113	99	865	225	8,9,33,36	NO
United Arab Emirates	28/06/2007	31/12/2025	10824	Nasdaq Dubai	9411	37	36	6	479	32	2,33,36	NO
United Arab Emirates	18/01/2016	23/11/2022	11035	Dubai Gold and Commodities Exchange DMCC	20494	54	35	0	103	14	33	NO
Viet Nam	23/08/2000	15/10/2025	10379	Ho Chi Minh Stock Exchange	1408918	540	540	514	5480	1695	2,8	NO
Viet Nam	14/08/2006	31/12/2025	10746	Hanoi Stock Exchange	1086295	580	580	519	4626	1063		
Viet Nam	02/11/2020	31/12/2025	17364	Hanoi Stock Exchange (Unlisted Public Company Trading Platform)	7120	35	35	17	35	5		

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	07/08/2024	10329	Botswana Stock Exchange	95520	59	46	25	758	20		
Egypt	04/01/2000	31/12/2025	10374	Egyptian Exchange	929415	290	288	285	2264	861	2,7,8	NO
Ghana	18/09/2000	31/12/2025	10330	Ghana Stock Exchange	126025	49	44	36	361	51	8	NO
Ivory Coast	31/12/1999	31/12/2025	10335	Bourse Regionale des Valeurs Mobilières	155181	49	49	36	615	74	8	NO
Kenya	21/09/2000	31/12/2025	10101	Nairobi Securities Exchange PLC	242515	67	66	63	1069	77	8	NO
Malawi	03/11/2000	24/12/2025	10332	Malawi Stock Exchange	1212	6	5	3	67	0		
Mauritius	18/02/2002	31/12/2025	10368	Mauritius Stock Exchange	309763	117	110	106	1505	37	7,8,35	NO
Morocco	05/01/1993	31/12/2025	10102	Bourse de Casablanca	314367	110	96	95	1592	72	2,8,33	NO
Namibia	20/09/2000	31/12/2025	10331	Namibian Stock Exchange	136402	86	58	14	626	41		
Nigeria	21/11/2012	01/02/2019	10369	Nigerian Exchange (NGX) Limited	3578	3	3	3	96	3	2,8	NO
South Africa	02/02/1987	05/10/2022	10100	JSE Johannesburg Stock Exchange	1418217	647	458	140	9868	402	2,7,8,12,25,33	NO
South Africa	22/09/2016	31/12/2025	11349	JSE Johannesburg Stock Exchange End of Day	577087	522	385	220	4343	115	2,7,8,12,25,33	NO
South Africa	22/05/2019	20/03/2024	11531	JSE Derivatives Market End of Day	62	21	12	0	162	2	8,12,33	NO
Swaziland	03/04/2024	03/04/2024	10334	Swaziland Stock Exchange	9	9	9	8	1	0		
Tanzania	07/03/2002	31/12/2025	10523	Dar es Salaam Stock Exchange	83216	28	28	21	160	7	8	NO
Tunisia	17/05/1994	31/12/2025	10328	Bourse de Tunis	315302	88	85	85	1026	168	8	NO
Uganda	28/02/2002	31/12/2025	10524	Uganda Securities Exchange	54419	19	19	11	146	9		

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
Zambia	16/08/2000	31/12/2025	10333	Lusaka Stock Exchange	79836	29	27	22	56	30		
Zimbabwe	17/11/2010	29/11/2019	10522	Zimbabwe Stock Exchange	8131	8	6	3	51	9		

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	30/12/2025	10082	Bolsas y Mercados Argentinos	709262	479	463	81	12893	535	2,7,8,33	NO
Argentina	27/05/2004	30/12/2025	10592	Bolsas y Mercados Argentinos, Mercado de Concurrencia (Cash)	291069	445	434	4	12188	364	2,7,8,33	NO
Barbados	26/01/2005	30/12/2025	10572	Barbados Stock Exchange	7145	12	12	11	140	0	35	NO
Brazil	12/01/2000	30/12/2025	10083	B3 S.A., Brasil, Bolsa, Balcao	2373902	1963	1633	427	37470	1851	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	36	27	0	2193	6	2,7,8,16,23,33,37	NO
Brazil	24/01/2011	26/09/2023	11034	B3 S.A., Brasil, Bolsa, Balcao - SOMA	1479	8	5	0	107	0	2,7,8,16,23,33,37	NO
Cayman Islands	12/09/2007	29/12/2025	12976	Cayman Islands Stock Exchange	3090	6	6	3	3	0	35	NO
Chile	07/08/2000	30/12/2025	10084	Bolsa de Comercio de Santiago	524623	432	321	219	13829	310	2,7,8,33	NO
Chile	08/06/2012	30/12/2025	11369	Bolsa de Comercio de Santiago, USD	17839	104	82	0	6064	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	30/12/2025	10085	Bolsa de Valores de Colombia	150563	205	150	60	9911	100	2,7,8,33	NO
Ecuador	27/07/1998	31/12/2025	10280	Quito Stock Exchange	14474	32	26	22	193	5		
Ecuador	14/01/2000	30/12/2025	10281	Guayaquil Stock Exchange	11948	47	40	24	165	8		
El Salvador	08/09/2009	23/12/2025	11025	Bolsa de Valores de El Salvador S.A. de CV	847	62	52	9	2493	11		
Jamaica	22/08/2002	30/12/2025	10526	Jamaica Stock Exchange	265184	130	99	84	956	28		
Mexico	13/10/1994	19/12/2023	10080	Bolsa Mexicana de Valores (Mexican Stock Exchange)	1109002	2886	2138	38	53003	712	2,7,8,12,25,33,35	NO
Mexico	06/12/2021	31/12/2025	16362	Bolsa Institucional de Valores	248186	2907	2216	116	52160	213	2,8,12	NO
Panama	16/07/2019	30/12/2025	10086	Panama Stock Exchange	4849	85	42	34	1013	2	8	NO
Peru	14/01/1999	31/12/2025	10089	Bolsa de Valores de Lima	293310	405	310	133	11196	821	2,7,8	NO
Trinidad and Tobago	29/06/2004	30/12/2025	10573	Trinidad & Tobago Stock Exchange	116154	42	34	23	459	7		
Uruguay	28/06/2000	15/09/2025	10087	Montevideo Stock Exchange	1250	4	4	3	0	0		
Venezuela	30/05/2000	30/12/2025	10088	Bolsa de Valores de Caracas	66258	55	34	34	92	184		

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 venues, central counterparties and trade repositories thus allowing Swiss

Table 6: Market Class Description

Market class	Market class name	Description
		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.

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

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.
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 Variables ¹²	
Variable	Description
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

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

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 (Date_first_available_data)

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	
0100 Energy		
	134	Petroleum/Oil and natural gas
0200 Materials		

Table 10 : EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	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
0300 Industrials		
	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
0400 Consumer Discretionary		
	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
0500 Consumer Staples		
	533	Agriculture and fishery

Table 10 : EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	561	Food and soft drinks
	564	Tobacco and alcoholic beverages
	576	Retail trade and department stores
	579	Miscellaneous trading companies
0600 Health Care		
	637	Biotechnology
	666	Pharmaceuticals, cosmetics and med. Products
	688	Healthcare and social services
0700 Financials		
	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
0800 Information Technology		
	842	Electronics and semiconductors
	844	Internet, software and IT services
	845	Computer hardware and networking
0900 Telecommunication Services		
	994	Telecommunication
1000 Utilities		
	1092	Energy and water supply
1100 non-classifiable		
	1101	Countries and central governments
	1102	Cantons, federal states, provinces etc.
	1103	Cities, municipal authorities
	1111	Public, non-profit institutions

Table 10 : EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	1115	Supranational organisations
	1119	Investment trusts/funds and provisioning inst.
	1120	Investment conduits (inactive)
	1185	Issuance centres (inactive)
	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

jj / mm / aaaa

To

jj / mm / aaaa

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

☒ Date First Available Data
☒ Date Last Available Data
☒ Eurofidai Code
☐ Eurofidai Sector (industry classification)
☐ Eurofidai Sub Sector (sub industry classification)
☐ Isin Code
☐ Isin Code Beginning Date
☐ Issuer Code
☐ Issuer Domicile
☐ Issuer Expiration Date
☐ Issuer Expiration Reason
☐ Issuer Legal Form
☐ Issuer Name
☐ Issuer Website
☐ Principal Trading Line
☒ Security Name

☐ Assimilation Date
☐ Code Valoren
☐ Code Valoren Expiration Date
☐ Code Valoren Expiration Reason
☐ Dependence Type
☐ Main Instrument
☐ Name of the Main Instrument
☒ Number of observations
☐ Status of Security
☐ Stock Exchange Country
☐ Stock Exchange Name
☐ Stock Exchange Type
☐ Stock Type

[select all](#)

2. Step 2: How to extract data (“Data extraction” tab)

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

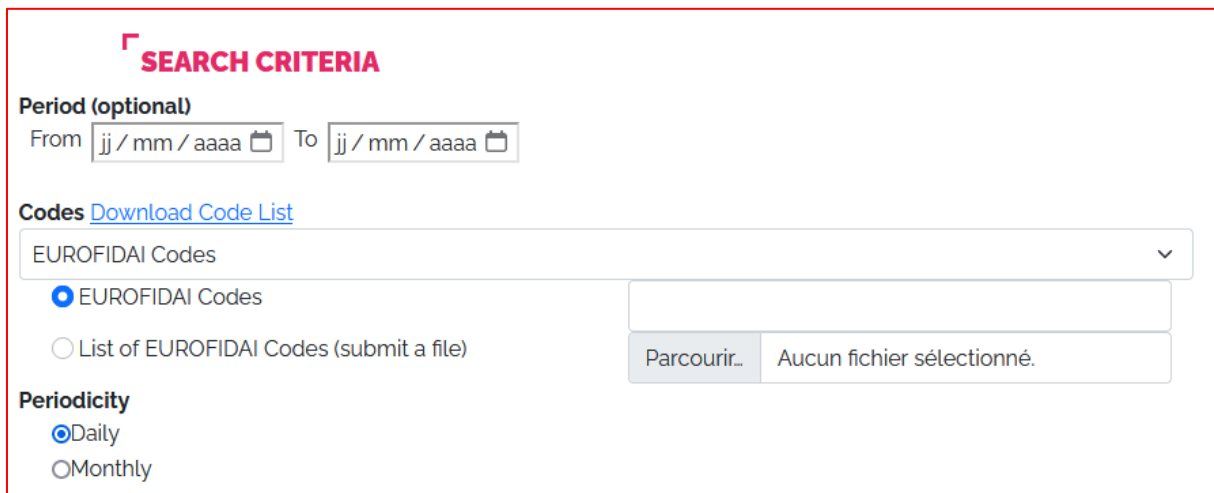
- Time period
- Eurofidai Codes
- Periodicity

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



SEARCH CRITERIA

Period (optional)
 From To

Codes [Download Code List](#)

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

Periodicity
☒ Daily
☐ 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

☒ Adjusted return
 ☐ Adjustment Coefficient
 ☐ Closing Ask Price
 ☐ Closing Bid Price
 ☒ Closing Price
 ☐ Highest Price
 ☐ Lowest Price
 ☐ Number of Shares
 ☐ Opening Price
 ☐ Trading Volume (in number of shares)
 ☒ Trading Volume (value)
 ☐ Weighted Mean Price

☐ Best Ask
 ☐ Best Bid
 ☐ Dividend Gross
 ☐ Dividend Net
 ☐ Market Capitalization
 ☐ Price Quoted Currency
 ☐ Super Adjustment Coefficient

[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.