



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

STOCKS DAILY DATABASE

Version: April 2025



The European Financial Data Institute (EUROFIDAI – UAR3390) is a public academic institute attached to the CNRS (French National Center for Scientific Research) and ESSEC Business School

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Database update

The EUROFIDAI Daily Stock Database has been updated through **December 2024** and the geographical area covered has been extended. Africa and Latin America are now included.

The database now covers: **97 countries, 447 stock exchanges, 127 654 stocks and 96 617 companies.**¹

There is the distribution according to geographical area:

- **94 008 stocks** listed on **304 stock exchanges** in **38 European countries**
- **49 144 stocks** listed on **105 stock exchanges** in **28 Asia, Middle-East and Oceania countries.**
- **1 360 stocks** listed on **18 stock exchanges** in **16 African countries**
- **5 458 stocks** listed on **20 stock exchanges** in **15 Latin American countries.**

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

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A. Overview

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

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

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

The European stock database comprise the following countries:

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

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

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

The African stock database comprise the following countries:

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

The Latin American stock database comprise the following countries:

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

Table 1 reports for each country:

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

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

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

1. Information by countries

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

Table 1: Periods covered and number of securities by countries							
Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
A: European Countries							
Austria	07/01/1986	30/12/2024	6	3500842	14861	251	9509
Belgium	03/01/1986	31/12/2024	5	2014203	1316	504	741
Bosnia	20/10/2005	31/12/2024	2	1495125	1102	1088	1064
Bulgaria	03/09/1999	27/12/2024	2	1591876	1093	592	950
Croatia	11/04/2002	30/12/2024	3	563022	316	305	299
Cyprus	28/09/1993	31/12/2024	1	412327	262	217	219
Czech Republic	06/01/1995	31/12/2024	5	659900	1287	1173	1218
Denmark	03/01/1986	30/12/2024	5	1585694	980	502	563
Estonia	07/05/1996	30/12/2024	2	125260	80	70	69
Finland	03/01/1986	30/12/2024	4	1236197	625	350	367
France	03/01/1977	31/12/2024	14	11308046	7774	2885	3741
Germany	03/01/1986	30/12/2024	51	302569381	61837	2029	37962
Greece	27/01/1988	31/12/2024	2	1928039	792	463	478
Hungary	06/01/1994	31/12/2024	7	451772	1859	124	1156
Iceland	13/11/1995	30/12/2024	2	145986	122	65	76
Ireland	03/01/1986	31/12/2024	5	438894	321	84	214
Italy	03/01/1986	30/12/2024	11	5079773	3277	903	2165
Latvia	10/01/1997	27/12/2024	2	154833	96	89	89
Lithuania	23/01/1997	30/12/2024	2	212828	120	106	104
Luxembourg	03/01/1986	31/12/2024	2	869898	1021	93	658

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	30/12/2024	1	633052	667	480	481
Malta	03/01/2002	30/12/2024	1	93244	42	38	38
Montenegro	06/01/2022	31/12/2024	1	52632	123	100	122
Netherlands	03/01/1986	31/12/2024	20	7772520	6771	476	4504
Norway	03/01/1986	30/12/2024	5	1816740	1279	837	1018
Poland	02/01/1995	30/12/2024	4	3717672	2007	1270	1357
Portugal	11/12/1989	31/12/2024	3	518247	414	233	242
Romania	24/07/1997	30/12/2024	8	2317991	1387	1314	1348
Russia	15/07/1996	30/08/2024	18	4764567	2345	1632	1676
Serbia	16/05/2005	30/12/2024	1	631916	1434	1765	1385
Slovakia	03/04/1995	30/12/2024	4	240061	437	450	388
Slovenia	30/07/1996	30/12/2024	3	534044	2682	303	1921
Spain	24/04/1989	31/12/2024	15	1754143	1017	547	661
Sweden	03/01/1986	30/12/2024	10	5763972	12227	1789	6786
Switzerland	03/01/1986	30/12/2024	20	10247673	8226	662	5322
Turkey	05/03/1990	31/12/2024	2	2555127	865	727	731
Ukraine	07/04/2008	30/12/2024	4	353043	646	565	457
United Kingdom	03/01/1986	31/12/2024	51	59434081	36805	5329	24917
B : Asia, Middle-East and Oceania countries							
Australia	02/02/1987	31/12/2024	2	9443389	6410	3261	3660
Bahrain	06/05/2002	31/12/2024	1	23553	43	42	43
Bangladesh	03/04/1996	30/12/2024	1	1052791	436	438	436
China	16/03/1992	31/12/2024	6	26276663	5572	5472	5480
Hong Kong	03/01/1986	31/12/2024	9	14135751	7675	347	3363
India	15/04/1987	31/12/2024	8	23299080	8756	6577	6435
Indonesia	21/03/1990	30/12/2024	4	3826084	1555	1098	1134
Israel	14/04/2002	31/12/2024	1	617159	664	578	632
Japan	06/01/1986	30/12/2024	16	59324140	6800	5895	6408
Jordan	28/06/2000	31/12/2024	1	743785	183	185	183
Kazakhstan	29/10/2009	31/12/2024	1	138601	198	84	157
South Korea	05/06/1986	30/12/2024	10	22295158	4548	4087	4156
Kuwait	12/09/2000	31/12/2024	1	587274	166	158	164
Lebanon	15/02/1996	30/12/2024	1	35099	46	13	13
Malaysia	03/01/1986	28/06/2023	6	7742630	1644	1457	1458
Nepal	20/02/2002	31/12/2024	1	322417	276	282	275
New Zealand	28/08/1996	31/12/2024	2	763076	335	224	286
Oman	17/09/2000	31/12/2024	1	367196	132	123	127
Pakistan	27/08/1992	31/12/2024	2	2286874	738	725	709
Philippines	10/01/1986	27/12/2024	3	2431292	770	376	380

Table 1: Periods covered and number of securities by countries

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
Qatar	06/08/2003	31/12/2024	1	38936	56	54	55
Saudi Arabia	27/02/2001	31/12/2024	1	793065	372	355	365
Singapore	03/01/1986	09/04/2021	10	5718544	2077	973	1405
Sri Lanka	12/11/1991	19/01/2024	1	850184	384	355	355
Taiwan	02/06/1986	31/12/2024	5	17337536	3073	2645	2987
Thailand	19/06/1986	30/12/2024	4	11228192	4109	1197	1245
United Arab Emirates	19/08/2002	31/12/2024	3	276994	176	109	159
Viet Nam	23/08/2000	31/12/2024	3	2761543	1039	1036	1039
C: African countries							
Botswana	21/09/2000	07/08/2024	1	98247	57	25	45
Côte d'Ivoire	31/12/1999	31/12/2024	1	150609	47	36	47
Egypt	04/01/2000	31/12/2024	1	958722	280	276	278
Ghana	18/09/2000	31/12/2024	1	118889	49	36	44
Kenya	21/09/2000	05/10/2022	1	229661	64	60	63
Malawi	03/11/2000	27/12/2024	1	1069	6	3	5
Mauritius	18/02/2002	19/12/2023	1	151374	105	97	99
Morocco	05/01/1993	31/12/2024	1	383511	107	92	93
Namibia	21/09/2000	31/12/2024	1	148026	76	14	55
Nigeria	21/11/2012	01/02/2019	1	3580	3	3	3
South Africa	04/01/1988	31/12/2024	3	1901956	649	356	462
Tanzania	07/03/2002	31/12/2024	1	77893	28	21	28
Tunisia	17/05/1994	05/10/2022	1	169028	60	85	59
Uganda	28/02/2002	31/12/2024	1	50108	19	11	19
Zambia	16/08/2000	31/12/2024	1	75492	28	22	27
Zimbabwe	15/11/2010	29/11/2019	1	8140	8	3	6
D: Latin American countries							
Argentina	06/09/1999	30/12/2024	2	1088766	430	82	415
Barbados	19/01/2005	31/12/2024	1	15367	12	11	12
Brazil	12/01/2000	30/12/2024	2	2548917	1768	409	1513
Cayman Islands	16/11/2010	27/12/2024	1	1799	4	3	4
Chile	08/09/2000	30/12/2024	2	343061	365	211	309
Colombia	12/04/2000	30/12/2024	1	223536	147	54	105
Ecuador	27/07/1998	31/12/2024	2	21307	37	44	35
El Salvador	08/09/2009	27/12/2024	1	666	37	7	31
Jamaica	23/08/2002	31/12/2024	1	123396	110	75	89
Mexico	13/10/1994	31/12/2024	2	1728042	3158	149	2364
Panama	16/07/2019	30/12/2024	1	3471	64	33	37
Peru	19/01/2000	08/05/2023	1	461197	321	126	249
Trinidad and Tobago	29/06/2004	31/12/2024	1	108052	42	23	34

Table 1: Periods covered and number of securities by countries

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of principal trading lines ²	Number of companies
Uruguay	26/04/2022	27/12/2024	1	309	2	2	2
Venezuela	30/05/2000	30/12/2024	1	89220	54	33	33

2. Information by stock exchange

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

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

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Austria	07/01/1986	30/12/2024	10050	Wiener Boerse AG	1022781	1165	790	202	4657	642	2,3,7,8,23,25,34,37	NO
Austria	02/11/2007	30/12/2024	10758	APA Daten Wien Post-Trade EUR	1372016	13913	8872	40	74389	1345	2,3,8,20	NO
Austria	05/11/2007	24/10/2024	10759	APA Daten Wien Post-Trade FRX	30045	977	688	0	4559	104	2,3,8,20	NO
Austria	18/12/2017	30/12/2024	11523	Vienna Exchange AG Third Market (MTF)	1073192	1315	966	9	4440	275	2,4,7,23,37	YES
Austria	03/05/2019	30/12/2024	11554	APA Data Vienna SE Pre-Trade EUR	2169	85	57	0	202	2	2,7,20	NO
Austria	06/03/2019	20/11/2024	11555	APA Data Vienna SE Pre-Trade foreign currency	639	76	58	0	332	11	20	NO
Belgium	03/01/1986	31/12/2024	10006	Euronext - Euronext Brussels	1946291	1185	642	379	8829	955	2,3,7,8,10,23,26,34,	NO
Belgium	02/01/2015	31/12/2024	13015	Euronext - Ventes publiques Brussels	24340	112	99	117	36	1	2,4,10,23,35	YES
Belgium	14/03/2017	31/12/2024	16752	Euronext - Growth Brussels	4371	14	10	3	0	1	2,4,7,8,10,21,23,26	YES

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	19/10/2016	31/12/2024	16754	Euronext - Access Brussels	6270	15	15	5	2	0	2,4,7,8,10,23	YES
Belgium	24/11/2017	29/09/2023	16755	Euronext-Trading Facility Brussels	32931	42	25	0	277	7	2,4,7,8,10,23,35	YES
Bosnia	20/10/2005	31/12/2024	10827	Banja Luka Stock Exchange	913928	618	601	605	208	19	7	NO
Bosnia	14/11/2005	31/12/2024	10828	Sarajevo Stock Exchange	581197	484	463	483	91	2	7	NO
Bulgaria	03/09/1999	27/12/2024	10308	Bulgarian Stock Exchange	1590233	1093	950	591	3466	201	2,3,7,34	NO
Bulgaria	09/02/2009	05/12/2017	11000	Bulgarian Stock Exchange OTC, BGN	1643	112	110	1	124	2	2,3	NO
Croatia	11/04/2002	30/12/2024	10313	Zagreb Stock Exchange	448928	280	265	229	539	109	3,7,26,34,38	NO
Croatia	13/10/2003	13/12/2011	10541	Zagreb Stock Exchange, OTC	105757	223	215	59	247	14	3,7	NO
Croatia	07/09/2009	28/09/2018	11026	Zagreb Stock Exchange, MTF	8337	48	45	17	33	4	3,4,7,26,34	YES
Cyprus	28/09/1993	31/12/2024	10299	Cyprus Stock Exchange	412327	262	219	217	494	229	2,3,7,8,26,34,38	NO
Czech Republic	09/01/1995	30/12/2024	10170	Prague Stock Exchange	393972	1193	1144	1104	684	47	2,3,7,25,26,34,38	NO
Czech Republic	04/12/2012	02/01/2018	10276	Prague Stock Exchange, Block Trades	2220	21	20	1	108	6	2,3,7,26,34,38	NO
Czech Republic	06/01/1995	31/12/2024	10284	RM-System Czech Stock Exchange	160523	95	93	55	216	8	2,3,7,26,34	NO
Czech Republic	10/04/2002	29/11/2012	10320	Prague Stock Exchange, SPAD	42236	40	39	0	109	5	2,3	NO
Czech Republic	04/01/2016	30/12/2024	11142	Equity Mid Market MTF	60949	67	50	13	213	9	3,4,7,26,34	YES
Denmark	03/01/1986	30/12/2024	10012	Nasdaq Copenhagen Equities	1505977	911	500	443	3847	754	2,3,7,8,10,23,26,34,	NO
Denmark	09/02/2018	17/12/2020	10743	Nasdaq Copenhagen Derivatives	22	15	5	0	36	2	2,3,7,8,23,26,37	NO
Denmark	08/04/2011	16/05/2019	11004	Nasdaq First North Copenhagen Equities	25130	40	33	8	34	5	2,3,4,7,8,23,26	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
Denmark	02/01/2018	14/11/2018	12688	Danish OTC A/S	2549	12	11	0	15	0		
Denmark	31/08/2018	30/12/2024	15091	Nasdaq First North Copenhagen Equities - SME Growth Market	52016	60	58	51	21	21	2,4,7,21,23,26	YES
Estonia	07/05/1996	30/12/2024	10303	NASDAQ Tallinn	114878	66	55	56	271	68	2,3,7,8,26,34,35,38	NO
Estonia	11/12/2013	30/12/2024	11018	Nasdaq First North Tallinn Equities	10382	14	14	14	12	1	4,7,8	YES
Finland	03/01/1986	30/12/2024	10040	NASDAQ Helsinki Ltd, Equities	1159205	561	314	294	3985	728	2,3,7,8,10,23,26,34,	NO
Finland	15/03/2016	08/09/2023	10742	Nasdaq Helsinki Derivatives	21	4	4	0	41	0	2,3,7,8,10,23,26,37	NO
Finland	08/04/2011	17/05/2019	11007	Nasdaq First North Helsinki Equities	24696	49	39	2	127	11	2,4,7,8,23,26	YES
Finland	21/05/2019	30/12/2024	15097	Nasdaq First North Helsinki Equities - SME Growth Market	52275	68	63	54	135	18	2,4,7,21,23,26	YES
France	03/01/1977	31/12/2024	10025	Euronext - Euronext Paris	9635972	6800	3068	2207	28800	6034	2,3,7,8,10,16,23,25,	NO
France	19/04/2016	21/12/2020	10026	Euronext Paris MONEP, Equity and Index Derivatives	591	36	23	0	146	11	2,3,7,8,10,16,23,26,	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		
France	24/06/1986	20/12/2006	10032	BOURSE DE LILLE	60248	79	57	42	283	46		

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	26/03/1987	15/09/2017	10399	Euronext Cash Markets and Indices	617865	1964	1381	19	4527	362	2,8	NO
France	06/07/2020	28/04/2023	10687	BNP Paribas	115	3	3	0	34	0	2,5,22,24	NO
France	07/12/2012	29/12/2017	11118	SG SI	119119	504	316	0	1488	104	5,7	NO
France	21/10/2022	31/12/2024	11366	EURONEXT - Best of Book	51477	539	386	0	1054	12	23,34,37	NO
France	03/10/2016	31/12/2024	16808	Euronext - Growth Paris	383269	426	339	269	379	141	2,4,7,8,10,21,23,35	YES
France	06/01/2016	31/12/2024	16809	Euronext - Access Paris	68829	219	203	50	147	7	2,4,7,8,10,23	YES
Germany	03/01/1986	30/12/2024	10013	Deutsche Boerse AG	60236700	44302	27586	669	194901	21897	2,7,8,10,23,25,26,34	NO
Germany	03/01/1986	30/12/2024	10014	Boerse Duesseldorf AG	16424816	16391	10664	245	64949	5359	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2024	10015	Boerse Muenchen	30637783	24833	15126	192	107222	11636	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2024	10016	Boerse Stuttgart GmbH	40771369	31281	19654	170	121017	14322	2,7,23,25,34	NO
Germany	03/01/1986	30/12/2024	10017	Hanseatische Wertpapierboerse Hamburg	7914920	5755	3737	171	27418	3391	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2024	10018	Boerse Berlin	64252072	46174	29296	416	206929	25285	2,7,8,23,25,34	NO
Germany	03/01/1986	30/12/2024	10019	Niedersaechsisch e Boerse zu Hannover	3621314	3157	2229	18	17108	1167	2,7,8,23,25,34	NO
Germany	20/11/2007	18/12/2024	10021	Eurex Deutschland	53457	1000	625	0	5918	529	2,3,7,10,16,23,26,34	NO
Germany	01/10/1993	30/12/2024	10044	Xetra	8021971	20748	12997	40	52055	6200	2,7,8,10,23,34	NO
Germany	04/10/2001	20/05/2011	10377	NEWEX	67832	217	161	0	486	39		
Germany	13/10/1998	29/12/2017	10516	Xetra US Stars	186355	161	127	0	2027	43	2,7,8	NO
Germany	18/10/2010	30/12/2024	10521	Euwax	6586	160	85	0	25	11	2,3,7,23,34	NO
Germany	08/06/1998	29/12/2017	10528	Xetra European Stars	129511	137	68	0	795	124	2,3,7,8	NO
Germany	12/05/2003	29/08/2003	10559	NASDAQ Deutschland	19108	342	246	0	95	0		
Germany	01/01/2018	20/03/2018	10618	Deutsche Bank Off Exchange Trading	871	32	23	0	99	0	2,5,22,24	NO

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

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
Germany	06/11/2019	13/09/2021	10619	Societe Generale (Leveraged Products, Others)	1906	130	70	0	261	0	2,22,24	NO
Germany	01/11/2007	13/12/2017	10738	Deutsche Boerse AG, OTC Trades EUR	623214	2790	1897	2	11251	515	2,3,8	NO
Germany	01/11/2007	13/12/2017	10739	Deutsche Boerse AG, OTC Trades FXR	57526	1132	759	0	4595	158	2,3,8	NO
Germany	01/11/2007	20/06/2024	10744	Boerse Stuttgart GmbH, OTC Trades EUR	317468	2826	1868	3	10434	402	2,3	NO
Germany	01/11/2007	13/01/2017	10745	Boerse Stuttgart GmbH, OTC Trades FXR	7309	769	495	0	2461	26	2,3	NO
Germany	22/04/2002	15/01/2003	10863	New Market Xetra	39867	362	238	0	23	5		
Germany	22/04/2002	15/01/2003	10864	New Market	44428	401	261	0	26	5		
Germany	07/12/2009	26/11/2013	11032	Xetra International Market	94027	422	249	0	749	29	2,7,8	NO
Germany	23/04/2018	23/07/2021	11382	Trax APA Pre Trade Rep. All SI, Curr. Other	2935	27	18	0	48	1	20,24	NO
Germany	15/01/2018	23/07/2021	11383	Trax APA Pre Trade Rep. All SI, Curr. EUR	426324	1413	926	0	4075	159	20,24	NO
Germany	05/11/2019	23/12/2020	11384	Trax APA Post Trade Derivatives, Curr. Other	4	1	1	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	43	5	4	0	19	0	20,24	NO
Germany	31/01/2018	05/09/2019	11388	Trax APA Post Trade Rep. B & SP, Curr. EUR	17	2	2	0	18	0	20,24	NO
Germany	16/07/2012	23/07/2021	11389	Trax APA Post Trade Rep. E & E, Curr. Other	566852	9030	5827	0	23747	687	20,24	NO
Germany	13/01/2016	23/07/2021	11390	Trax APA Post Trade Rep. E & E, Curr. EUR	1840831	16077	9839	3	31274	1515	20,24	NO

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Germany	28/12/2017	29/12/2017	11394	Xetra - Post Trade	11	17	11	0	231	7	10,23	NO
Germany	21/12/2017	29/12/2017	11395	Boerse Frankfurt - Post Trade	8	12	7	0	144	3	2,10,23,37	NO
Germany	03/12/2018	30/09/2022	11539	Boerse Berlin Equiduct Trading - Regulierter Markt VBBO	79434	142	98	0	726	20	3,23,26,34	NO
Germany	03/12/2018	30/09/2022	11540	Boerse Berlin Equiduct Trading - Berlin second Regulated Mkt VBBO	990257	2034	1358	0	8984	354	3,23,26,34	NO
Germany	03/12/2018	30/09/2022	11541	Boerse Berlin Equiduct Trading - Freiverkehr VBBO	16911	197	115	0	581	9	3,4,23	YES
Germany	07/12/2018	30/09/2022	11542	Boerse Berlin Equiduct Trading - 2nd Listing VBBO	9849	36	20	0	161	5	23	NO
Germany	13/08/2007	30/12/2024	12779	Tradegate Exchange GmbH	19182448	20971	13023	43	60028	6610	2,4,7,23,25,34	YES
Germany	21/09/2011	06/07/2018	12795	Boerse Berlin Equiduct Trading 1st Listing	1705803	2987	1882	0	13650	805	7	NO
Germany	28/09/2011	30/09/2022	12891	Boerse Berlin Equiduct Trading 2nd Listing	23365	48	27	0	234	10	7,23,34	NO
Germany	08/02/2012	30/12/2024	12913	LANG & SCHWARZ Tradecenter AG & Co.KG	15428436	19571	12337	56	42442	3755	2,5,22,24	NO
Germany	17/03/2022	30/12/2024	13115	Societe Generale German Equities	117945	307	233	0	1220	31	22,24	NO
Germany	16/12/2019	30/12/2024	13116	Societe Generale (Leveraged Products, Others) Swiss Equities	129782	227	130	0	754	28	2,22,24	NO
Germany	02/01/2018	30/12/2024	13319	Baader Bank Aktiengesellschaft	9599326	15751	10001	0	44536	3032	2,5,22,24	NO
Germany	17/03/2023	30/12/2024	15483	Boerse Stuttgart - Technical Platform 3	912276	3278	2328	1	4448	126		
Germany	21/07/2017	30/09/2022	16820	Boerse Berlin Equiduct Trading - Regulierter Markt	78105	144	99	0	737	23	3,23,26,34,38	NO

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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	05/04/2017	30/09/2022	16821	Boerse Berlin Equiduct Trading - Berlin second Regulated Market	1080359	2145	1436	0	9357	457	2,3,8,10,23,26,34,38	NO
Germany	25/09/2017	30/09/2022	16822	Boerse Berlin Equiduct Trading - Freiverkehr	24528	210	125	0	693	11	2,3,4,8,10,23	YES
Germany	09/02/2015	30/12/2024	16829	Boerse Duesseldorf AG - Quotrix	8239297	13549	8895	0	35048	2177	23,34	NO
Germany	11/06/2018	30/12/2024	17371	Boerse Stuttgart - Regulierter Markt - Technical Platform 2	626539	1291	821	0	2740	186	2,3,23,26,34,35,38	NO
Germany	23/07/2018	30/12/2024	17372	Boerse Stuttgart - Freiverkehr - Technical Platform 2	7957280	18009	10994	0	38800	2184	2,4,23	YES
Greece	27/01/1988	31/12/2024	10034	Athens Exchange S.A. Cash Market	1873751	792	478	463	3347	1786	2,3,7,8,26,34	NO
Greece	04/05/2016	31/12/2024	10388	Athens Exchange S.A. Derivatives Market	54288	56	39	0	189	28	2,3,7,8,26,34,35	NO
Hungary	06/01/1994	30/12/2024	10213	Budapest Stock Exchange	313911	270	147	114	623	97	2,3,7,8,26,34,38	NO
Hungary	25/02/2009	30/12/2024	10770	Budapest Stock Exchange, Derivatives	35494	102	48	0	175	13	2,3,7,8,26,34,38	NO
Hungary	05/03/2019	31/12/2024	10886	APA Data Budapest SE Post-Trade Foreign currency	7302	659	433	10	1792	39	2,7,8,20,34	NO
Hungary	04/03/2019	30/12/2024	11556	APA Data Budapest SE Post-Trade EUR	2604	285	191	0	1178	21	34	NO
Hungary	07/05/2021	20/12/2024	11557	APA Data Budapest SE Pre-Trade EUR	303	10	8	0	38	0	34	NO
Hungary	24/03/2023	01/10/2024	11558	APA Data Budapest SE Pre-Trade foreign currency	11	8	2	0	2	1	34	NO
Hungary	04/08/2011	29/10/2013	13135	Quote MTF Ltd.	92147	965	579	0	1528	42		
Iceland	13/11/1995	30/12/2024	10370	NASDAQ Iceland, Equities	131850	118	72	61	146	11	2,3,7,8,26,34,38	NO
Iceland	06/04/2011	30/12/2024	11014	Nasdaq First North Iceland Equities	14136	15	14	4	14	2	2,4,7,8	YES

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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
Ireland	01/11/2007	01/12/2017	10747	Irish Stock Exchange, OTC Trades EUR	67845	124	87	15	485	60	2,3,8	NO
Ireland	09/07/1992	01/02/2019	11033	Irish Stock Exchange Xetra	297841	294	194	22	1624	283	2,3,7,8	NO
Ireland	26/04/2012	01/02/2019	11522	Irish Stock Exchange OTC, Currency EUR	8428	67	54	0	253	7	8	NO
Ireland	04/02/2019	31/12/2024	16900	Euronext - Irish Enterprise Securities Market	24809	35	30	19	105	1	2,4,21,23	YES
Ireland	04/02/2019	31/12/2024	16902	Euronext - Irish Main Securities Market	31935	43	32	18	210	4	2,3,23,26,34,35,38	NO
Italy	03/01/1986	10/02/2005	10041	Mercato Telematico delle Obbligazioni	67318	161	83	45	260	81	2,3,7,23,34,35,38	NO
Italy	02/01/2003	27/12/2024	10042	Italian Derivatives Market	53672	135	80	0	1160	151	2,3,7,23,26,34,35,38	NO
Italy	02/01/1987	24/03/2023	10046	Borsa Italiana Spa, Mercato Continuo Italiano	2554539	1390	899	525	6517	1600	2,3,7,8,10,23,25,34,	NO
Italy	29/08/2006	14/05/2010	10640	TLX Milano	5522	17	7	0	27	3	3	NO
Italy	20/10/2003	30/12/2024	10653	EuroTLX	1331014	1269	915	0	6473	422	2,4,7,23,25	YES
Italy	10/11/2008	24/11/2017	10773	Borsa Italiana S.p.A., External Trades	112689	1187	726	1	4078	141	2,7,8,10	NO
Italy	28/06/2000	20/12/2024	10800	Borsa Italiana Equity MTF	479578	1018	724	31	3049	311	2,3,4,7,23	YES
Italy	30/04/2002	15/09/2005	10865	NUOVO MERCATO MILANO	27921	55	33	0	46	12		
Italy	03/01/2011	30/12/2024	11348	Borsa Italiana Equity MTF, Global Equity Market	297869	562	425	0	1605	134	2,4,23	YES
Italy	17/12/2021	30/12/2024	15493	Euronext Growth Milan	48877	150	137	121	90	30	2,4,8,10,21	YES
Italy	10/01/2023	30/12/2024	16921	Euronext Milan	100774	341	232	180	515	43	2,3,8,10,23,26,34,38	NO
Latvia	10/01/1997	27/12/2024	10306	NASDAQ Riga	150496	90	84	84	234	35	2,3,7,8,26,34,35,38	NO
Latvia	04/01/2016	27/12/2024	11017	Nasdaq First North Riga Equities	4337	6	5	5	9	1	2,4,7,8	YES

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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
Lithuania	23/01/1997	30/12/2024	10307	NASDAQ Vilnius	206571	116	100	102	419	91	2,3,7,8,26,34,35,38	NO
Lithuania	04/01/2016	30/12/2024	11019	Nasdaq First North Vilnius Equities	6257	5	5	4	19	2	4,7	YES
Luxembourg	03/01/1986	31/12/2024	10047	Bourse de Luxembourg	696815	983	642	89	4061	542	2,3,7,8,23,26,34,35,	NO
Luxembourg	02/01/2014	31/12/2024	11115	Euro MTF	173083	141	106	4	364	43	2,4,7,8,23	YES
Macedonia	11/04/2002	30/12/2024	10314	Macedonian Stock Exchange	633052	667	481	480	336	1		
Malta	03/01/2002	30/12/2024	10341	Malta Stock Exchange	93244	42	38	38	417	73	2,3,7,8,26,34,35,38	NO
Montenegro	06/01/2022	31/12/2024	11108	Montenegro Stock Exchange	52632	123	122	100	4	0		
Netherlands	22/04/2014	05/09/2023	10037	Euronext EQF, Equity and Index Derivatives	538	49	21	0	314	19	2,3,7,8,16,23,26,34,	NO
Netherlands	03/01/1986	31/12/2024	10038	Euronext - Euronext Amsterdam	1875485	1458	791	438	9944	1300	2,3,7,8,10,16,23,26,	NO
Netherlands	21/08/2009	22/06/2018	10873	Euronext European Eq Off-Exchange Traded Reports EUR	347426	2211	1518	5	10545	474	2,8	NO
Netherlands	21/08/2009	02/01/2018	10878	Euronext European Eq Off-Exch Traded Reports in FC	206890	1686	1103	4	10170	162	2,8	NO
Netherlands	24/08/2009	30/04/2014	11020	NYSE Euronext Arca Europe	504756	1288	841	1	2851	178	2,4,7,8	YES
Netherlands	08/09/2014	26/02/2019	11149	Euronext Block EUR	20503	1518	978	0	6534	100	2,4,7,28	YES
Netherlands	16/06/2014	07/10/2015	11153	TOM MTF Cash Markets	22256	203	105	0	196	28	2,4,7	YES
Netherlands	29/11/2018	11/02/2019	11532	Euronext Block CHF	5	2	1	0	5	0	2,4,7,28	YES
Netherlands	26/07/2018	20/02/2019	11533	Euronext Block GBP	18	18	9	0	162	1	2,4,7,28	YES
Netherlands	05/01/2018	31/12/2024	11565	Turquoise Europe, 1st Listing	1542570	3259	2280	8	11297	979	2,4,23	YES
Netherlands	20/11/2018	31/12/2024	11566	Turquoise Europe, 2nd Listing	27984	87	54	0	416	13	2,4,23	YES
Netherlands	06/04/2020	31/12/2024	11567	Turquoise Europe LIT Auctions, 2nd Listing	5727	38	25	0	223	7	2,4,23	YES

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Netherlands	18/07/2018	31/12/2024	11568	Turquoise Plato Europe, 1st Listing	801760	2588	1813	0	10093	605	2,4,23	YES
Netherlands	10/01/2020	31/12/2024	11569	Turquoise Plato Europe, 2nd Listing	12399	54	33	0	286	9	2,4	NO
Netherlands	10/04/2018	31/12/2024	11571	Turquoise Europe LIT Auctions, 1st Listing	402123	2019	1416	2	8444	471	2,4	NO
Netherlands	02/10/2019	31/12/2024	11573	Cboe Europe Equities DXE 1st Listing - MTF	1954262	3596	2542	16	12016	658	2,4,8,9,26	YES
Netherlands	02/10/2019	31/12/2024	11574	Cboe Europe Equities DXE 2nd Listing - MTF	42981	115	74	1	463	10	2,4,8,9,26	YES
Netherlands	22/09/2022	31/12/2024	11575	Cboe Europe Equities DXE 3rd Listing - MTF	1367	4	4	1	20	0	2,4,8,9,26	YES
Netherlands	22/02/2022	30/12/2024	11576	Cboe Europe Equities DXE 4th Listing - MTF	1768	4	3	0	17	0	2,4,8,9,26	YES
Netherlands	05/03/2012	22/11/2017	17059	Euronext - Traded but not listed at Amsterdam	1702	36	21	0	232	18	2,7,8,10,26	NO
Norway	03/01/1986	30/12/2024	10048	Euronext - Oslo SE	1577329	992	782	621	4464	1125	2,3,7,8,23,26,34,37,	NO
Norway	02/01/2003	30/12/2024	10550	Norwegian Over the Counter Market	32321	221	180	87	341	39		
Norway	02/05/2007	30/12/2024	10840	Euronext Expand Oslo	106665	109	91	33	197	84	2,3,7,8,23,26,34,35,	NO
Norway	04/01/2016	15/03/2021	10853	Oslo Stock Exchange, Derivatives	913	23	21	0	104	2	2,3,7,8,23,26,34	NO
Norway	10/02/2016	30/12/2024	16127	Euronext Growth Oslo	99512	174	155	96	126	67	2,4,8,23	YES
Poland	02/01/1995	30/12/2024	10243	Warsaw Stock Exchange	2336222	1249	767	677	3534	540	2,3,7,8,26,34,35,38	NO
Poland	06/11/2006	19/08/2013	10302	Warsaw Stock Exchange, Off Exchange	13419	382	368	1	487	53	2,3,7,8,34	NO
Poland	14/01/2005	30/12/2024	10345	Warsaw Stock Exchange, Derivatives	85511	57	54	0	256	1	2,3,7,8,26,34,38	NO
Poland	01/10/2007	30/12/2024	10750	New Connect Market (Order Driven) Boerse Warschau	1282520	860	689	592	698	252	4,7,8,21	YES

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Portugal	11/12/1989	31/12/2024	10051	Euronext Lisbon	513968	412	241	229	1577	492	2,3,7,8,26,34,38	NO
Portugal	14/09/2021	08/12/2022	16991	Euronext - Growth Lisbon	6	1	1	0	1	0	2,4,7,8,21	YES
Portugal	02/02/2017	31/12/2024	16992	Euronext - Access Lisbon	4273	14	10	4	14	0	2,4,7,8	YES
Romania	24/07/1997	30/12/2024	10304	Bucharest Stock Exchange	380839	196	176	124	708	227	2,3,7,26,34,38	NO
Romania	06/11/2006	22/10/2015	10752	RASDAQ Electronic Exchange SA, Order Driven, Round Lots	191439	130	130	59	120	33	7,34	NO
Romania	06/11/2006	08/08/2008	10753	RASDAQ Electronic Exchange SA, Order Driven, Odd Lots	20917	120	120	2	31	23	7	NO
Romania	06/11/2006	22/10/2015	10754	RASDAQ Electronic Exchange SA, Negotiation Mechanism	1067624	1017	1016	780	318	41	7	NO
Romania	09/04/2008	23/12/2024	10883	Bucharest SE Deal Driven	40611	90	89	18	304	45	2,3,7,26,34	NO
Romania	02/03/2016	30/12/2024	10884	Bucharest SE Quote Driven	840	48	47	0	88	5	2,3,7,26,34	NO
Romania	11/06/2018	23/12/2024	11079	Bucharest SE CAN-ATS Deal Driven	156	28	28	3	21	9	4,7	YES
Romania	04/10/2011	30/12/2024	11080	Bucharest SE CAN-ATS Order Driven	615565	396	379	328	717	113	4,7	YES
Russia	15/07/1996	30/08/2024	10301	Moscow Exchange, Derivative market (Main Session)	433484	844	579	127	1777	78	2,7,33	NO
Russia	12/07/2004	30/08/2024	10549	Moscow Exchange, T+Market Equities and Main Market Bonds	1223239	664	481	333	3019	76	2,7,8,33	NO
Russia	17/11/2010	28/05/2014	10564	Moscow Exchange, Index	811	1	1	0	11	1	2,8,33	NO
Russia	08/09/2003	30/08/2024	10565	MOEX Board (former Classic Market)	1596077	1819	1369	835	2860	83	2,7,8,33	NO

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Russia	08/09/2003	07/10/2021	10566	MOEX Board (NPRTS)	227800	1121	839	284	2003	39	2,7,8	NO
Russia	01/06/2009	13/01/2012	10567	RTS Classic Market, Converted into RUR	106469	934	705	6	486	12	8	NO
Russia	16/01/2006	21/03/2014	10829	Moscow Interbank Currency Exchange, Equities converted into USD	488144	548	384	11	1238	50	2,8	NO
Russia	09/10/2009	30/08/2024	11031	Moscow Exchange, Negotiated Deals	100504	404	318	4	1654	30	2,8,33	NO
Russia	05/09/2011	11/02/2014	11089	RTS Russian Trading System, Standard Market Evening Trade	10084	33	31	0	67	1	2,8	NO
Russia	06/09/2011	01/12/2023	11090	Moscow Exchange, Derivative market (Evening Session)	61428	63	56	0	453	3	2,8,33	NO
Russia	28/01/2013	31/10/2013	11122	RTS Address Trades Classica and Board Market	663	71	60	0	34	0	2	NO
Russia	19/12/2013	27/11/2023	11124	Address Trades of Derivative market (Main Session)	283	14	12	0	93	0	2,33	NO
Russia	03/09/2014	03/09/2014	11158	Moscow Exchange, Repo Market	1	1	1	0	11	0	8	NO
Russia	21/01/2015	30/08/2024	11168	Moscow Exchange, Odd Lot	396037	302	242	13	1079	14	8,33	NO
Russia	25/11/2013	30/11/2023	11170	OTC TRADES RUB (Manual Trade Reports)	49490	335	282	19	1210	2	8,33	NO
Russia	01/09/2014	03/09/2014	11171	Moscow Exchange, Repo with CCP	3	1	1	0	11	0	8	NO
Russia	01/11/2013	25/02/2016	11173	RTS OTC TRADES	14546	119	104	0	189	1		
Russia	12/01/2015	30/08/2024	11325	Moscow Exchange,	55504	205	184	0	934	10	8,33	NO

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				Negotiated deals with CCP								
Serbia	16/05/2005	30/12/2024	10803	Belgrade Stock Exchange	631916	1434	1385	1765	375	11	7	NO
Slovakia	03/04/1995	30/12/2024	10187	Bratislava Stock Exchange	227314	436	387	447	252	99	2,3,7,26,34	NO
Slovakia	26/02/2008	12/07/2018	10279	Bratislava Stock Exchange, Direct Trades	6224	68	64	1	73	27	2,3,7,26,34	NO
Slovakia	29/05/2008	19/08/2011	10776	Bratislava Stock Exchange MTF	5960	23	20	2	3	3	2,3,4,7,34	YES
Slovakia	04/01/2016	19/02/2018	11086	Bratislava Stock Exchange, Market Maker	563	2	2	0	0	0	2,3,7,26,34	NO
Slovenia	30/07/1996	30/12/2024	10294	Ljubljana Stock Exchange (Official Market)	349286	217	195	160	833	120	2,3,7,8,26,34	NO
Slovenia	06/12/2010	25/06/2021	11028	Ljubljana Stock Exchange, OTC Foreign Currencies	130681	2373	1636	12	7000	397	2,8,34	NO
Slovenia	25/05/2017	30/12/2024	11362	Ljubljana Stock Exchange MTF Market	54077	143	139	131	238	0	3,7,8,34	NO
Spain	17/11/2010	23/03/2012	10054	Mercado Continuo Espanol	62167	250	183	0	389	53	2,3,8	NO
Spain	02/01/1990	06/12/2016	10055	Bolsa de Madrid	39963	189	153	82	437	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	20/12/2024	10126	MEFF Mercado Espanol Financiero de Futuros, Renta Variable	8219	77	49	0	523	124	2,3,7,23,26,34,35	NO
Spain	29/11/2010	04/09/2015	10355	Mercado Continuo Espanol-Continuous Market	36403	195	137	0	949	89	2,3,7	NO
Spain	18/04/2007	16/12/2016	10452	AIAF, Mercado de Renta Fija	49107	87	57	0	532	0	2,3,7,10,23,26,34,35	NO
Spain	04/02/2010	31/12/2024	11045	Bolsa de Madrid, Corros Electronicos	56282	42	35	30	192	19	2,3,7,23,26,34,35,37	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
Spain	24/04/1989	31/12/2024	11058	BME Bolsas y Mercados Espanoles - Renta Variable	1285955	722	421	328	6822	1183	2,3,7,8,14,23,26,34,	NO
Spain	02/01/2014	31/12/2024	11138	Latibex	61869	36	27	0	601	32	2,4,7,8,23	YES
Spain	05/08/2020	31/12/2024	11592	Bolsa de Mercados Espanoles (BME) - Equities Retail Quotes	81368	195	142	0	972	7	34,37	NO
Spain	27/10/2020	31/12/2024	15386	BME - Bolsas y Mercados Espanoles	22881	39	36	33	38	14	4,21,35	YES
Spain	08/06/2015	30/10/2020	17024	BME MTF Equity (IIC and ECR Segments)	46277	100	96	72	123	11	4,23,35	YES
Spain	26/02/2018	14/12/2020	17027	SEND - Sistema Electronico de Negociacion de Deuda	15	1	1	0	10	0	2,3,23,26,34	NO
Sweden	03/01/1986	30/12/2024	10053	NASDAQ Nordic Exchange Stockholm, Equities	3074683	3029	1228	916	9030	1934	2,3,7,8,10,23,25,26,	NO
Sweden	16/11/2010	14/03/2024	10167	Nasdaq Stockholm Derivatives	269	20	9	0	47	2	2,3,7,8,10,23,26,34,	NO
Sweden	03/01/2003	24/04/2024	10571	Nordic Growth Market	244288	557	215	129	134	294	3,7,23,26,34,38	NO
Sweden	01/11/2007	30/12/2024	10874	Nasdaq External Trades Nordic	180350	2550	1730	2	12459	506	2,8,20	NO
Sweden	01/11/2007	30/12/2024	10875	Nasdaq External Trades Nordic other Currencies	492014	6248	4258	22	31520	812	2,8,20	NO
Sweden	11/04/2011	30/12/2024	11010	Nasdaq First North Stockholm Equities	653169	1283	734	46	2569	497	2,4,7,8,23	YES
Sweden	29/05/1998	30/12/2024	11011	Spotlight Stock Market	602447	1252	397	243	450	639	4,7,23	YES
Sweden	23/12/2013	27/11/2015	11310	Nasdaq Stockholm Equities NOK	17134	45	39	0	69	5	2,3,7,8,10,23,26,34,	NO
Sweden	21/09/2021	29/06/2022	13034	Mangold Fondkommission AB	4	1	1	2	1	0	22	NO
Sweden	17/05/2019	30/12/2024	15112	Nasdaq First North Stockholm Equities - SME Growth Market	499614	808	527	429	724	406	2,4,7,17,21,23	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
Switzerland	03/01/1986	30/12/2024	10004	SIX Swiss Exchange	3517804	2692	1480	530	18117	1801	1,2,7,8,10,18,23,26,	NO
Switzerland	14/03/1994	30/12/2024	10005	BX Swiss AG, BX Listed	144218	148	113	68	325	131	1,2,7,18,23,33	NO
Switzerland	21/06/2021	31/07/2024	10192	Credit Suisse	335	3	3	0	5	0	24	NO
Switzerland	03/01/2018	30/12/2024	10196	Bondpartners	4175	6	6	0	9	0	24	NO
Switzerland	30/07/2010	02/07/2012	10202	Clariden Leu AG	2088	10	9	0	109	15		
Switzerland	03/01/2018	18/12/2023	10203	Zurcher Kantonalbank Securities Exchange	3275	22	20	0	37	2	24	NO
Switzerland	02/04/2012	17/01/2014	10205	Bank Julius Baer	1176	9	8	0	99	0	24	NO
Switzerland	01/01/2018	22/10/2021	10229	Bank J. Safra Sarasin AG	877	4	4	0	15	0	24	NO
Switzerland	03/01/2017	30/12/2024	10245	Diverse Kursstellungen In / Ausland	1508	2	2	0	25	1	24	NO
Switzerland	01/11/1996	27/11/2024	10349	SIX Swiss Exchange USD	80189	116	95	7	717	24	1,2,7,8,10,18,23,26,	NO
Switzerland	20/06/2000	27/12/2024	10351	SIX Swiss Exchange EUR	35534	51	38	1	282	12	1,2,7,8,10,18,23,26,	NO
Switzerland	07/09/2012	22/10/2012	10352	SIX Swiss Exchange Other Currencies	10	1	1	0	10	0	1,2,7,8,10,18,23,26,	NO
Switzerland	03/01/1986	04/12/2020	10380	SIX Swiss Exchange - Blue Chips Segment	271342	463	252	7	1038	210	1,2,7,8,18,23	NO
Switzerland	09/05/2011	30/12/2024	10466	Berner Kantonalbank OTC-X	7849	33	23	11	43	4	24,41	NO
Switzerland	18/11/2013	30/12/2024	11174	BX Swiss AG, BX Sponsored	5971976	6307	4378	30	24105	1323	1,2,7,18,23,33	NO
Switzerland	26/08/2014	19/03/2015	11184	BX Swiss AG - BX World OTC	2419	354	248	0	202	2	2,7,18,23	NO
Switzerland	05/01/2017	30/12/2024	11288	Lienhardt & Partner, Privatbank	7327	22	19	3	26	4	24	NO
Switzerland	24/10/2016	30/12/2024	11355	SIX Swiss Exchange, SwissAtMid	70926	395	236	3	1346	117	1,2,8,10,18,23,26,33	NO
Switzerland	24/10/2016	09/02/2018	11356	SIX Swiss Exchange, Liquidnet Service	11032	1321	837	2	5443	76	2,8,10,18	NO
Switzerland	24/06/2019	30/12/2024	15194	SIX Swiss Exchange - EBBO Book	113613	336	196	0	1084	48	8,10,18,23,26,33	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
Turkey	05/03/1990	31/12/2024	10109	Borsa Istanbul A.S.	2488356	865	731	727	3216	2294	2,7,8,33	NO
Turkey	04/01/2016	31/12/2024	10879	Borsa Istanbul Futures and Option Market	66771	61	61	0	290	24	7,8,33	NO
Ukraine	07/04/2008	22/07/2022	10309	PFTS Stock Exchange	182604	569	386	261	129	55	7	NO
Ukraine	18/01/2012	06/07/2018	11027	Ukrainian Exchange	108882	318	215	141	52	0	7	NO
Ukraine	20/07/2012	30/12/2024	11117	PFTS Stock Exchange Realtime	61520	343	251	163	74	2		
Ukraine	26/08/2014	29/12/2014	11120	Ukrainian Address Trades Stock and Derivative Market	37	2	1	0	0	0		
United Kingdom	05/04/1993	12/02/2004	10035	LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES	4228	52	39	1	339	5		
United Kingdom	29/04/2002	10/01/2020	10036	LSE London Stock Exchange	942827	1600	1116	5	5809	400	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	02/05/2002	23/09/2004	10182	SEAQ INTERNATIONAL, DIV MARKET MAKERS	25025	52	45	0	127	13		
United Kingdom	30/04/2002	28/03/2014	10211	ICE Futures Europe - Equity Products Division	197024	494	282	0	1997	258	2,3,7,8,9,12,13,16,2	NO
United Kingdom	12/09/2008	31/12/2024	10257	Turquoise, 1st Listing	6651394	6184	4208	16	34248	3037	2,4,7,23,25,28,33	YES
United Kingdom	12/09/2008	31/12/2024	10258	Turquoise, 2nd Listing	127071	173	115	1	1032	54	2,4,7,25,28,33	YES
United Kingdom	03/01/1986	10/01/2020	10272	SETSqx	8554714	13969	9523	2857	45947	3818	3,4,7,8,9,13,25,33	YES
United Kingdom	22/04/2002	03/10/2003	10283	NASDAQ EUROPE	606	2	2	0	1	0		
United Kingdom	02/02/1987	31/12/2024	10361	London Stock Exchange Domestic/UK Market 1st Currency	9080060	7006	5079	1722	68802	4165	2,3,7,8,9,13,23,25,2	NO
United Kingdom	29/06/2001	08/10/2004	10381	VIRT-X EUR	56966	219	122	0	444	54		
United Kingdom	22/06/2001	08/10/2004	10383	VIRT-X GBP	13406	153	101	31	420	38		

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	03/05/2002	08/10/2004	10384	VIRT-X SEK	1681	3	3	0	4	1		
United Kingdom	03/05/2002	08/10/2004	10385	VIRT-X NOK	608	1	1	0	3	0		
United Kingdom	03/05/2002	08/10/2004	10386	VIRT-X DKK	603	2	1	0	0	0		
United Kingdom	01/01/2018	01/04/2019	10455	Commerzbank AG, Global Equities London	1093	31	19	0	92	3	2,22	NO
United Kingdom	29/07/2002	20/10/2006	10502	OFEX LONDON	75084	222	188	22	95	5		
United Kingdom	03/01/1986	31/12/2024	10507	IOB London International Order Book	684135	788	554	1	5044	529	3,4,7,8,9,13,23,25,2	YES
United Kingdom	03/01/1986	31/12/2024	10594	London Stock Exchange, European Markets	3639833	4597	3406	3	27390	1647	2,3,4,7,8,9,13,23,25	YES
United Kingdom	04/11/1996	31/12/2024	10699	Aquis Stock Exchange	3967171	5987	4238	477	8563	1844	2,4,7,9,13,23,25,27,	YES
United Kingdom	06/02/2009	01/07/2010	10716	NASDAQ OMX Europe	236686	1326	846	0	1000	187	4,8	YES
United Kingdom	31/10/2007	28/12/2018	10718	London Stock Exchange, International Trade Reporting Service	226863	6278	4683	2	10174	730	2,4,7,8,9	YES
United Kingdom	30/11/2022	31/12/2024	10719	London Stock Exchange Domestic-UK Market 2nd Currency	3047	10	10	1	108	0	2,7,8,9,13,23,25,27,	NO
United Kingdom	30/10/2007	31/12/2024	10847	Cboe Europe Equities CXE 1st Listing - MTF	6863958	6261	4290	31	35524	2907	2,3,4,7,8,9,23,25,28	YES
United Kingdom	01/11/2007	17/02/2017	10851	Cinnober Boat	1648093	4904	3313	65	16534	1141	7	NO
United Kingdom	01/11/2007	17/02/2017	10852	BOAT, Other Currency	1816021	6509	4507	2	26027	1113	7	NO
United Kingdom	16/06/2008	27/04/2012	10882	Chi-X Off-Exchange Trade	139118	1893	1213	0	2814	251	2,4	NO
United Kingdom	01/04/2008	31/12/2024	10894	Cboe Europe Equities CXE 2nd Listing - MTF	154756	249	152	0	1144	78	2,3,4,7,8,9,23,25,28	YES
United Kingdom	11/07/2011	31/12/2024	11022	Cboe Europe Equities BXE 1st Listing - MTF	6260944	6135	4200	9	31727	2485	2,4,7,8,9,23,25,28,3	YES
United Kingdom	11/07/2011	31/12/2024	11023	Cboe Europe Equities BXE 2nd Listing - MTF	165383	267	161	0	1248	70	2,4,7,8,9,23,25,28,3	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	30/08/2012	01/03/2019	11062	London Stock Exchange Derivatives Market	16	2	2	0	21	1	2,3,4,7,13,14,23,25,	YES
United Kingdom	17/12/2010	07/08/2012	11071	ICE LIFFE Bclear	120	28	16	0	208	3	2,3,7,8	NO
United Kingdom	06/06/2011	17/02/2017	11085	BOAT, other currency 2nd Listing	106473	1575	969	0	3280	101	7	NO
United Kingdom	12/03/2018	31/12/2024	11341	AQUIS Exchange Alternate Currencies	750544	2002	1374	0	8453	330	2,4,23,25,28,33	YES
United Kingdom	20/06/2017	31/12/2024	11363	TRADEcho	1963622	21417	14548	36	58845	1886	8,13,24,27	NO
United Kingdom	04/07/2017	31/12/2024	11364	TRADEcho 2nd Currency	539646	10006	6400	9	16226	1013	8,13,24,27	NO
United Kingdom	28/11/2017	31/12/2024	11365	TRADEcho 3rd Currency	62865	1616	890	0	2693	87	8,13,24,27	NO
United Kingdom	28/02/2018	31/12/2024	11527	Turquoise Lit Auctions, 2nd Listing	10874	71	52	0	393	10	2,4,23,25,28,33	YES
United Kingdom	16/07/2018	31/12/2024	11528	Turquoise Plato, 1st Listing	1310974	3878	2700	1	16053	626	2,4,23,25,28,33	YES
United Kingdom	25/07/2018	31/12/2024	11529	Turquoise Plato, 2nd Listing	24920	101	70	0	497	16	2,4,23,25,28,33	YES
United Kingdom	28/01/2019	30/12/2024	11543	Cboe Europe Equities CXE 3rd Listing - MTF	3007	17	10	0	40	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	03/12/2020	18/07/2024	11544	Cboe Europe Equities CXE 4th Listing - MTF	292	3	2	0	11	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	01/03/2019	30/12/2024	11547	Cboe Europe Equities BXE 3rd Listing - MTF	3589	12	8	0	39	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	03/12/2020	05/12/2024	11548	Cboe Europe Equities BXE 4th Listing - MTF	839	3	2	0	8	0	2,4,7,8,9,23,25,28,3	YES
United Kingdom	03/11/2020	31/12/2024	11560	Aquis SAS Alternate Currencies	411240	982	707	0	3245	223	2,4,23	YES
United Kingdom	12/04/2021	29/11/2024	11590	London Stock Exchange Domestic/UK Market 3rd Currency	471	5	5	0	80	0	2,3,7,8,9,13,23,25,2	NO
United Kingdom	10/04/2018	31/12/2024	15051	Aquis SAS	767535	2172	1530	2	5939	344	2,4,23	YES
United Kingdom	02/07/2018	08/10/2021	16327	Sigma X MTF - Auction Book	547837	2646	1808	0	10160	323	2,4,22,28,33	YES

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

Countries	Period		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class ³	MTF ⁴
United Kingdom	19/02/2018	31/12/2024	16361	Turquoise Lit Auctions, 1st Listing	691717	3079	2145	2	14230	503	2,4,23,25,28,33	YES
United Kingdom	12/03/2018	31/12/2024	17078	AQUIS Exchange	405069	1505	1013	0	5830	252	2,4,23,25,28,33	YES
United Kingdom	02/07/2018	08/10/2021	17159	Sigma X MTF	277022	2662	1820	0	9883	300	2,4,22,28,33	YES

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	31/12/2024	10111	ASX - All Markets	9347764	6285	3548	3167	18327	5742	1,2,7,8,10,12,23,26,	NO
Australia	07/11/2005	24/12/2024	10823	National Stock Exchange of Australia Limited	95625	148	129	94	355	26	2,7,23,35	NO
Bahrain	06/05/2002	31/12/2024	10125	Bahrain Stock Exchange	23553	43	43	42	299	70	2,8,36	NO
Bangladesh	03/04/1996	30/12/2024	10185	Dhaka Stock Exchange Ltd	1052791	436	436	438	4074	2008	8	NO
China	16/11/1992	31/12/2024	10214	Shenzhen Stock Exchange	8659277	3083	3038	3038	25175	7150	2,7,8,23,37,38	NO
China	16/03/1992	31/12/2024	10215	Shanghai Stock Exchange	7289189	2499	2452	2281	20984	5048	2,7,8,23,37,38	NO
China	17/11/2014	31/12/2024	11334	Shanghai Stock Exchange - Hong Kong Stock Connect	2189962	1653	1653	0	10886	1363	23	NO
China	21/08/2015	31/12/2024	11346	Shanghai Stock Exchange Level 1	3682333	2436	2392	150	12437	1705	23,38	NO
China	09/10/2015	31/12/2024	11347	Shanghai Stock Exchange - SHG - HK Stock Connect L1	1981098	1651	1651	0	8737	1016	23	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
China	05/12/2016	31/12/2024	16095	Shenzhen Stock Exchange - Shenzhen - Hong Kong Stock Connect	2474804	1919	1919	3	12513	2468	2,7,8,23	NO
Hong Kong	03/01/1986	31/12/2024	10104	Hong Kong Exchanges and Clearing Ltd	10014108	7652	3343	347	31934	3973	1,2,7,8,12,26,33,34,	NO
Hong Kong	16/04/2002	31/12/2024	10113	Hong Kong Futures Exchange	63826	162	121	0	1300	49	2,7,10,16,26,33,37	NO
Hong Kong	05/01/2012	31/08/2017	10497	Merrill Lynch in Hong Kong	537	5	4	0	6	0		
Hong Kong	18/11/2013	31/12/2024	11143	Stock Exchange of Hong Kong-Odd Lot	1264979	6169	2849	0	15418	1050	2,8,33,34,37,38	NO
Hong Kong	17/11/2014	31/12/2024	11332	Stock Exchange of Hong Kong Limited - Shanghai	1025508	1148	752	0	6695	196	10,26,33,34	NO
Hong Kong	17/11/2014	31/12/2024	11333	Stock Exchange of HK - SHG - HK Stock Connect Odd Lot	675308	1136	746	0	6620	176	34	NO
Hong Kong	05/12/2016	31/12/2024	11358	Stock Exchange of Hong Kong Ltd - SZN - HK Stock Connect	1090482	1332	825	0	7391	222	2,7,8,12,33,34	NO
Hong Kong	02/01/2012	09/12/2013	12837	BNP Paribas Hong Kong	1001	2	1	0	0	0		
Hong Kong	29/02/2012	20/12/2012	12838	Citigroup Investment Bank Ltd	2	1	1	0	0	0		
India	15/04/1987	31/12/2024	10114	Bombay Stock Exchange Ltd. (Mumbai)	17663981	8590	6287	6381	35476	4044	2,7,8,23,33,37	NO
India	04/11/1999	27/02/2018	10326	National Stock Exchange of India	4629318	2823	2099	196	3617	1229	2,7,8,23,33,37	NO
India	16/01/2007	29/05/2015	10793	National Stock Exchange of India Ltd, Derivatives Trading	360215	362	265	0	139	123	2,7,8,23,33,37	NO
India	15/05/2007	31/12/2024	10826	Bombay Stock Exchange, Derivatives	24861	261	186	0	109	128	2,7,8,23,33	NO
India	05/01/2012	21/05/2015	10837	National Stock Exchange of India Ltd, Odd Lot Trading Block	90	26	15	0	7	1	2,7,8,23,33,37	NO
India	13/08/2007	29/05/2015	10839	National Stock Exchange of India Ltd, Auction	618779	2160	1593	0	694	612	2,7,8,23,33,37	NO
India	09/05/2013	29/05/2015	11144	NSE of India Ltd, Inter-Foreign-	1531	46	29	0	20	5	2,8,23,33,37	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
				Institutional Investment								
India	10/09/2013	13/04/2015	11145	NSE of India Ltd, Odd Lot Trading (Limited Physical Market)	305	13	10	0	2	0	2,8,23,33,37	NO
Indonesia	21/03/1990	30/12/2024	10146	Indonesia Stock Exchange, Equities	3071780	1549	1132	1060	6383	1093	2,7,8	NO
Indonesia	16/04/2002	30/12/2024	10378	Jakarta Negotiated Board	670881	1286	984	38	425	551	2,7,8	NO
Indonesia	03/07/2002	30/12/2024	10562	Indonesia SE, Cash Market	81816	1138	868	0	626	390	2,7,8	NO
Indonesia	20/08/2024	30/12/2024	11721	Indonesia Stock Exchange, Derivatives	94	13	5	0	1	0	8	NO
Israel	14/04/2002	31/12/2024	10105	Tel Aviv Stock Exchange	617159	664	632	578	4561	305	2,7,8,33,35	NO
Japan	06/01/1986	30/12/2024	10106	Tokyo Stock Exchange	22744338	5921	5645	5400	132735	6963	2,7,8,12,23,26,33,35	NO
Japan	06/01/1986	12/07/2013	10107	Osaka Securities Exchange	2878871	1571	1504	24	28922	844	2,8,12	NO
Japan	02/09/1986	12/07/2013	10112	JASDAQ Market	3234153	1707	1644	118	19813	1149	2,8	NO
Japan	10/03/1989	30/12/2024	10118	Fukuoka Stock Exchange	199098	163	163	45	3147	94	7,23,26,33,39	NO
Japan	02/04/1992	03/09/2003	10119	NIIGATA STOCK EXCHANGE - NOT ACTIVE ANYMORE	13968	17	17	0	92	1		
Japan	05/09/1995	30/12/2024	10121	Sapporo Securities Exchange	105471	94	94	26	1425	63	7,23,26,33,35,39	NO
Japan	06/01/1986	30/12/2024	10122	Nagoya Stock Exchange	1094194	718	710	105	14766	424	7,23,26,33,35,37,39	NO
Japan	10/04/1995	28/02/2001	10141	KYOTO STOCK EXCHANGE	19683	20	20	0	116	0		
Japan	08/12/1988	29/03/2004	10142	HIROSHIMA STOCK EXCHANGE - NOT ACTIVE ANYMORE	19478	26	26	0	192	17		
Japan	01/02/1999	30/12/2024	10311	Tokyo Stock Exchange (ToSTNet-1) Single Stock Exchange	8852881	4902	4889	41	92280	3762	2,7,8,12,23,33	NO
Japan	15/12/1998	30/12/2024	10324	Tokyo Stock Exchange (ToSTNet-	75594	2739	2737	0	38691	1281	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
				2) Closing Price Trading								
Japan	24/07/1997	30/12/2024	10325	Tokyo Stock Exchange (ToSTNeT-1) Basket Trading	9279863	3998	3988	15	80344	2979	2,7,8,12,23,33	NO
Japan	07/02/1994	30/12/2024	10327	Japan Securities Dealers Association	10449809	5017	5006	118	98353	4328	23	NO
Japan	20/09/2000	08/10/2010	10373	Nippon New Market, Hercules	240666	190	189	3	634	175		
Japan	24/01/2012	10/07/2013	10814	JASDAQ Off-Hour Fixed Price Transaction	10	2	2	0	9	1	2,8	NO
Japan	29/08/2005	12/07/2013	10815	JASDAQ Off-Hour Single Issue Transaction	39775	666	666	0	5948	168	2,8	NO
Jordan	28/06/2000	31/12/2024	10161	Amman Stock Exchange	743785	183	183	185	1188	229	2,7,8	NO
Kazakhstan	29/10/2009	31/12/2024	10316	Kazakhstan Stock Exchange	138601	198	157	84	848	11	2,7,8,33	NO
South Korea	05/06/1986	30/12/2024	10123	KRX Korea Exchange, Stock Market	6226010	1700	1334	1187	19349	3328	2,8,12,23,33,35,37	NO
South Korea	26/01/2023	30/12/2024	10336	Korea Exchange (Futures Market)	94686	277	277	1	3472	16	2,7,8,12,23,33	NO
South Korea	04/01/1999	30/12/2024	10358	Korea Exchange (Kosdaq)	6628310	2514	2499	2187	12106	4474	2,7,8,12,23,33	NO
South Korea	06/03/2006	26/11/2010	10727	Korea Exchange, Block Trade (K-Blox)	14065	750	709	0	7729	247	2,7,8,12,23,33,35,37	NO
South Korea	24/03/2006	10/11/2010	10728	KRX Korea Exchange, Basket Trade	5817	873	823	0	8244	269	2,7,8,12,23,33,35,37	NO
South Korea	06/03/2006	30/12/2024	10729	KRX Korea Exchange, After-Hour Single-Price Trading	3729015	1183	1013	90	13802	1469	2,7,8,12,23,33,35,37	NO
South Korea	10/04/2006	26/11/2010	10730	KOSDAQ, Block Trade (K-Blox)	1696	898	898	0	4177	450	8,12,23,33	NO
South Korea	10/04/2006	30/12/2024	10731	KOSDAQ, After-Hour Single-Price Trading	5151503	2231	2223	206	9654	2855	8,12,23,33	NO
South Korea	10/04/2006	30/12/2024	10732	Korea Freeboard Market	367703	325	314	267	38	62	2,7,8,12,23	NO
South Korea	14/05/2020	30/12/2024	16946	Korea New Exchange	76353	167	167	149	80	41	2,8,12,23,33,35	NO
Kuwait	12/09/2000	31/12/2024	10340	Boursa Kuwait	587274	166	164	158	1294	729	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
Lebanon	15/02/1996	30/12/2024	10110	Bourse de Beyrouth - Beirut Stock Exchange	35099	46	13	13	264	28		
Malaysia	03/01/1986	09/04/2021	10143	Malaysia Stock Exchange	4968976	1579	1405	529	11333	2115	2,7,8,23,33,37	NO
Malaysia	17/04/2002	03/12/2008	10287	Malaysia Stock Exchange, Foreign	3263	2	2	0	16	4		
Malaysia	15/01/2020	13/05/2020	10542	Malaysia Derivatives Exchange Berhad	36	6	6	0	11	1	7,23,33,37	NO
Malaysia	04/12/2008	28/06/2023	10820	Bursa Malaysia Berhad, Buying-In Normal	14670	788	780	11	1770	454	2,7,8,23,33,35,37	NO
Malaysia	04/12/2008	28/06/2023	10858	Bursa Malaysia Berhad, Odd Lot	2755681	1271	1196	917	3013	1193	2,7,8,23,33,35,37	NO
Malaysia	16/05/2017	18/10/2018	12938	Bank Negara Malaysia	4	1	1	0	1	0	24	NO
Nepal	20/02/2002	31/12/2024	10525	Nepal Stock Exchange	322417	276	275	282	936	870		
New Zealand	28/08/1996	31/12/2024	10116	New Zealand Exchange Ltd	762797	335	286	224	3083	378	2,7,8,12,23,33,37	NO
New Zealand	17/10/2016	03/12/2018	11337	New Zealand Stock Exchange - NEXT Board	279	1	1	0	0	1	23,35,37	NO
Oman	17/09/2000	31/12/2024	10363	Muscat Stock Exchange	367196	132	127	123	1243	323	8	NO
Pakistan	27/08/1992	31/12/2024	10216	Pakistan Stock Exchange	2192860	737	708	725	7618	1795		
Pakistan	17/10/2007	08/01/2016	10755	Lahore Stock Exchange	94014	283	281	0	2444	248		
Philippines	10/01/1986	27/12/2024	10108	Philippine Stock Exchange, Inc	1574065	770	380	376	5871	586	2,7,8,23,37	NO
Philippines	16/01/2006	19/06/2015	10720	Philippine Stock Exchange, Big Board	3839	144	94	0	1057	43	2,7,8,23,37	NO
Philippines	02/01/2006	27/12/2024	10721	Philippine Stock Exchange, Odd Lots	853388	629	317	0	3960	261	2,7,8,23,37	NO
Qatar	06/08/2003	31/12/2024	10547	Qatar Exchange	38936	56	55	54	390	83	2,8	NO
Saudi Arabia	27/02/2001	31/12/2024	10503	Saudi Stock Exchange	793065	372	365	355	3052	434	2,7,8,33,36	NO
Singapore	03/01/1986	09/04/2021	10120	Singapore Exchange	3834664	2040	1384	965	10507	1290	2,7,8,10,12,23,25,33	NO
Singapore	20/01/2003	29/09/2017	10556	SGX Singapore Exchange Ltd, Securities Trading, Buy-In Market	99168	1215	838	0	3443	581	2,7,8,10,12,23,25,26	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
Singapore	20/01/2003	29/09/2017	10557	SGX Singapore Exchange Ltd, Securities Trading, Unit Share M	1754895	1429	971	8	4044	790	2,7,8,10,12,23,25,26	NO
Singapore	31/08/2012	29/09/2017	11129	Singapore Exchange Securities Dual Currency Listing	2168	3	3	0	16	0	2,8,10,12,23,25,26,3	NO
Singapore	03/09/2012	29/09/2017	11131	Singapore Exchange Securities Dual Currency Listing-Unit Share	1680	3	3	0	16	1	2,8,10,12,23,25,26,3	NO
Singapore	10/10/2012	10/08/2017	11132	Singapore Exchange Securities Dual Currency Buy In Market	33	1	1	0	1	0	2,8,10,12,23,25,26,3	NO
Singapore	12/01/2012	16/12/2014	12847	Barclays Capital Global Services, Singapore	596	1	1	0	2	0		
Singapore	06/01/2012	30/10/2015	12848	Standard Chartered Bank	224	1	1	0	0	0		
Singapore	03/01/2012	25/10/2013	12849	UBS Singapore Branch	1088	15	9	0	29	0		
Singapore	03/01/2012	13/05/2015	18441	Oversea-Chinese Banking Corporation Ltd	4872	8	6	0	7	0		
Sri Lanka	12/11/1991	19/01/2024	10217	Colombo Stock Exchange	850184	384	355	355	3818	458	2,7,8,35	NO
Taiwan	02/06/1986	31/12/2024	10103	Taiwan Stock Exchange	5432010	1414	1335	1113	15677	6909	2,7,8,23,37	NO
Taiwan	23/05/1991	31/12/2024	10372	Taipei Exchange	3509391	1214	1211	812	10096	4567	2,8,23	NO
Taiwan	06/08/2002	31/12/2024	10543	Taipei Exchange Emerging Market	1260409	1602	1598	621	4611	1924	2,8,23	NO
Taiwan	19/12/2005	31/12/2024	10722	Taiwan Stock Exchange, Odd Lots Trading	4024491	1223	1188	49	13204	4047	2,7,8,23,37	NO
Taiwan	19/12/2005	31/12/2024	10723	Taipei Exchange, Odd Lot	3111235	1077	1074	50	9164	3486	2,8,23	NO
Thailand	19/06/1986	30/12/2024	10117	Stock Exchange of Thailand	6942325	2959	1238	1153	29684	4088	2,7,8,23,33,35,37	NO
Thailand	02/08/1988	30/12/2024	10286	Stock Exchange of Thailand, Foreign Board	825630	1229	878	8	11281	1011	2,7,8,23,33,35	NO
Thailand	24/11/2008	30/12/2024	10825	Thailand Futures Exchange	216639	229	137	0	2182	104	23,33,37	NO
Thailand	03/09/2012	30/12/2024	11119	The Stock Exchange of Thailand - Odd Lot	3243598	2512	1027	36	17001	1181	2,8,23,33,37	NO
United Arab Emirates	19/08/2002	31/12/2024	10548	Abu Dhabi Securities Exchange	262121	114	110	97	844	221	8,9,33,36	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
United Arab Emirates	19/12/2006	31/12/2024	10824	Nasdaq Dubai	13531	36	35	12	489	23	2,33,36	NO
United Arab Emirates	03/01/2022	23/11/2022	11035	Dubai Gold and Commodities Exchange DMCC	1342	32	20	0	6	0	33	NO
Viet Nam	23/08/2000	31/12/2024	10379	Ho Chi Minh Stock Exchange	1402381	533	533	507	5191	1616	2,8	NO
Viet Nam	14/08/2006	31/12/2024	10746	Hanoi Stock Exchange	1354396	578	578	506	4407	1005		
Viet Nam	02/11/2020	31/12/2024	17364	Hanoi Stock Exchange (Unlisted Public Company Trading Platform)	4766	29	29	23	22	2		

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	98247	57	45	25	707	20		
Côte d'Ivoire	31/12/1999	31/12/2024	10335	Bourse Regionale des Valeurs Mobilières	150609	47	47	36	582	74	8	NO
Egypt	04/01/2000	31/12/2024	10374	Egyptian Exchange	958722	280	278	276	2144	820	2,7,8	NO
Ghana	18/09/2000	31/12/2024	10330	Ghana Stock Exchange	118889	49	44	36	337	51	8	NO
Kenya	21/09/2000	05/10/2022	10101	Nairobi Securities Exchange PLC	229661	64	63	60	1022	52	8	NO
Malawi	03/11/2000	27/12/2024	10332	Malawi Stock Exchange	1069	6	5	3	58	0		
Mauritius	18/02/2002	19/12/2023	10368	Mauritius Stock Exchange	151374	105	99	97	1377	34	7,8,35	NO

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
Morocco	05/01/1993	31/12/2024	10102	Bourse de Casablanca	383511	107	93	92	1524	71	2,8,33	NO
Namibia	21/09/2000	31/12/2024	10331	Namibian Stock Exchange	148026	76	55	14	600	33		
Nigeria	21/11/2012	01/02/2019	10369	Nigerian Exchange (NGX) Limited	3580	3	3	3	81	3	2,8	NO
South Africa	04/01/1988	05/10/2022	10100	JSE Johannesburg Stock Exchange	1379974	625	444	112	9038	402	2,7,8,12,25,33	NO
South Africa	22/09/2016	31/12/2024	11349	JSE Johannesburg Stock Exchange End of Day	521937	512	379	244	3839	112	2,7,8,12,25,33	NO
South Africa	11/06/2019	12/03/2024	11531	JSE Derivatives Market End of Day	45	8	5	0	44	2	8,12,33	NO
Tanzania	07/03/2002	31/12/2024	10523	Dar es Salaam Stock Exchange	77893	28	28	21	153	6	8	NO
Tunisia	17/05/1994	05/10/2022	10328	Bourse de Tunis	169028	60	59	85	522	51	8	NO
Uganda	28/02/2002	31/12/2024	10524	Uganda Securities Exchange	50108	19	19	11	138	9		
Zambia	16/08/2000	31/12/2024	10333	Lusaka Stock Exchange	75492	28	27	22	48	30		
Zimbabwe	15/11/2010	29/11/2019	10522	Zimbabwe Stock Exchange	8140	8	6	3	35	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	30/12/2024	10082	Bolsas y Mercados Argentinos	730369	429	415	78	11985	505	2,7,8,33	NO
Argentina	27/05/2004	30/12/2024	10592	Bolsas y Mercados Argentinos, Mercado de Concurrencia (Cash)	358397	391	380	4	11164	338	2,7,8,33	NO
Barbados	19/01/2005	31/12/2024	10572	Barbados Stock Exchange	15367	12	12	11	140	0	35	NO
Brazil	12/01/2000	30/12/2024	10083	B3 S.A., Brasil, Bolsa, Balcao	2541201	1768	1513	409	32102	1722	2,7,8,16,23,33,37	NO
Brazil	09/05/2019	05/10/2022	10147	B3 S.A., Brasil, Bolsa, Balcao - Future & Future Options	7716	34	27	0	2002	6	2,7,8,16,23,33,37	NO
Cayman Islands	16/11/2010	27/12/2024	12976	Cayman Islands Stock Exchange	1799	4	4	3	3	0	35	NO
Chile	08/09/2000	30/12/2024	10084	Bolsa de Comercio de Santiago	322949	362	307	211	13169	284	2,7,8,33	NO
Chile	08/06/2012	30/12/2024	11369	Bolsa de Comercio de Santiago, USD	20112	100	78	0	5703	27	8,33	NO
Colombia	12/04/2000	30/12/2024	10085	Bolsa de Valores de Colombia	223536	147	105	54	8617	92	2,7,8,33	NO
Ecuador	27/07/1998	31/12/2024	10280	Quito Stock Exchange	13153	23	23	21	156	5		
Ecuador	25/08/2000	31/12/2024	10281	Guayaquil Stock Exchange	8154	30	29	23	153	8		
El Salvador	08/09/2009	27/12/2024	11025	Bolsa de Valores de El Salvador S.A. de CV	666	37	31	7	1526	9		
Jamaica	23/08/2002	31/12/2024	10526	Jamaica Stock Exchange	123396	110	89	75	941	28		
Mexico	13/10/1994	31/03/2023	10080	Bolsa Mexicana de Valores (Mexican Stock Exchange)	1318698	2765	2067	28	47308	716	2,7,8,12,25,33,35	NO
Mexico	06/12/2021	31/12/2024	16362	Bolsa Institucional de Valores	409344	2346	1795	121	37150	142	2,8,12	NO
Panama	16/07/2019	30/12/2024	10086	Panama Stock Exchange	3471	64	37	33	890	2	8	NO
Peru	19/01/2000	08/05/2023	10089	Bolsa de Valores de Lima	461197	321	249	126	9031	481	2,7,8	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
Trinidad and Tobago	29/06/2004	31/12/2024	10573	Trinidad & Tobago Stock Exchange	108052	42	34	23	459	7		
Uruguay	26/04/2022	27/12/2024	10087	Montevideo Stock Exchange	309	2	2	2	0	0		
Venezuela	30/05/2000	30/12/2024	10088	Bolsa de Valores de Caracas	89220	54	33	33	80	181		

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 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.

Table 6: Market Class Description

Market class	Market class name	Description
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 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.

Table 6: Market Class Description

Market class	Market class name	Description
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.
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

Table 6: Market Class Description

Market class	Market class name	Description
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.
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

Table 6: Market Class Description		
Market class	Market class name	Description
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

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

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

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

daily_return_remark_name	Reason for which the adjusted daily holding return has to be used with caution	
	1	The holding return is calculated with the opening price
	6	The holding return varies by more than 50%, upward or downward.
	7	The holding return is not calculated because there are more than 10 days from the previous trading days
	8	The holding return is not calculated due to missing information
	9	The holding return is not calculated for non-common-stock equity securities
day_of_week (available only for the "all calendar" days option)	Calendar day:	
	0	Sunday
	1	Monday
	2	Tuesday
	3	Wednesday
	4	Thursday
	5	Friday
	6	Saturday
dividend_currency_iso	ISO 4217 code for the currency of the dividend	
dividend_currency_code	Internal Code for the currency of the dividend	
eurofidai_code	Unique permanent identifier assigned by EUROFIDAI to each security	
gross_dividend	Distributed dividend plus tax credit	
highest_price	Highest price	
lowest_price	Lowest price	
market_capitalization	Market capitalization: Total number of shares multiplied by the closing price (opening price otherwise), not adjusted for corporate events	
market_capitalization_obs_code	Indicates if the market capitalization has to be used with caution	
market_capitalization_obs_name	Market capitalization calculation basis	
	0	The market capitalization is calculated with the closing price (default).
	1	The market capitalization is calculated with the opening price
net_dividend	Dividend distributed, expressed in the quoted price currency	
opening_price	Opening price	
quotation_date	Trading date	
quoted_price_currency_iso	ISO 4217 code for the currency of the stock quoted price	
shares_number	Total number of shares.	
stock_exchange_close (available only for the "all calendar days" option)	Trading status of a stock exchange:	
	1	stock exchange is closed
	0	Otherwise
trading_volume_shares	Trading volume (number): Number of shares traded, not adjusted for corporate events	

trading_volume_value	Trading volume (value):
weighted_mean_price	Weighted average price (WAP). See section C.5. for calculations

3. Monthly Data Extraction Variables

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

C.EUROFIDAI codes and calculations

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

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

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

The EUROFIDAI code has a 15-digit structure:

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

- The last five numbers represent the marketplace or stock exchange.

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

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

2. Date of the first information available for the identification code (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	
	134	Petroleum/Oil and natural gas
	221	Mining, coal and steel
	222	Aluminium
	223	Non-ferrous metals
	226	Precious metals and precious stones
	229	Building materials and building industry
	231	Forestry, paper and forest products
	235	Chemicals
	275	Packaging industries
	341	Electrical appliances and components
	343	Aeronautic and astronautic industry
	348	Mechanical engineering and industrial equip.
	350	Vehicles
	389	Traffic and Transportation
	391	Environmental services and recycling
	396	Miscellaneous services
	447	Watch and clock industry, jewellery
	452	Rubber and tires
	468	Textiles, garments and leather goods
	470	Photographic and optics
	471	Miscellaneous consumer goods
	472	Various capital goods
	473	Graphics, publishing and printing media
	495	Lodging and catering ind., leisure facilities
	533	Agriculture and fishery
	561	Food and soft drinks
	564	Tobacco and alcoholic beverages
	576	Retail trade and department stores
	579	Miscellaneous trading companies

Table 10: EUROFIDAI sector and sub-sector codes		
Main sector	Sub sector	
	637	Biotechnology
	666	Pharmaceuticals, cosmetics and med. products
	688	Healthcare and social services
	757	Real estate
	781	Banks and other credit institutions
	782	Mortgage and funding institutions (MBS, ABS)
	784	Financial, investment and other diversified comp.
	786	Insurance companies
	842	Electronics and semiconductors
	844	Internet, software and IT services
	845	Computer hardware and networking
	994	Telecommunication
	1092	Energy and water supply
	1101	Countries and central governments
	1102	Cantons, federal states, provinces etc.
	1103	Cities, municipal authorities
	1111	Public, non-profit institutions
	1115	Supranational organisations
	1119	Investment trusts/funds and provisioning inst.
	1120	Investment conduits (inactive)
	1185	Issuance centres (inactive)
	1197	Conglomerates (inactive)

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

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

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

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

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

Example:

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

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

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

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

5. Daily return (DAILY_RETURN)

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

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

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

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

- kaj_t = adjustment coefficient (corporate actions)

- $ksaj_t$ = super adjustment coefficient (dividend payments)

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

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

The adjusted price is then defined as follows:

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

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

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

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

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

Average price (WEIGHTED_MEAN_PRICE)

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

Monthly return (MONTHLY_RETURN)

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

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

D.Extracting data from EUROFIDAI daily stock database

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

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

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

There are two ways to find a EUROFIDAI code:

- via a complete list of all stocks available in our database (see “Click here for Code list” under the “Code search” and “Data extraction” tab)
- via the “Code search” tab (**Figure 1 & 2**), by typing (part of) a security or issuer name or an ISIN code (the search can be extended to a list of stock or company names or a list of ISIN codes)

Figure 1: Code search 1



SEARCH CRITERIA

Period (optional)
 From To

Codes [Download Code List](#)

EUROFIDAI Codes

☒ EUROFIDAI Codes

☐ List of EUROFIDAI Codes (submit a file)

Periodicity

☒ Daily

☐ Monthly

Parcourir... Aucun fichier sélectionné.

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.

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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
[select all](#)

☐ 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

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	☐ Best Ask
☐ Adjustment Coefficient	☐ Best Bid
☐ Closing Ask Price	☐ Dividend Gross
☐ Closing Bid Price	☐ Dividend Net
☒ Closing Price	☐ Market Capitalization
☐ Highest Price	☐ Price Quoted Currency
☐ Lowest Price	☐ Super Adjustment Coefficient
☐ Number of Shares	
☐ Opening Price	
☐ Trading Volume (in number of shares)	
☒ Trading Volume (value)	
☐ Weighted Mean Price	

[select all](#)

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