



eurofidai
CNRS UPS 3390

DATA DESCRIPTIONS GUIDE

STOCKS

DAILY DATABASE



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Contents

1. OVERVIEW	4
2. DATA DEFINITIONS	20
3. EUROFIDAI CODES AND CALCULATIONS.....	29
4. EXTRACTING DATA FROM EUROFIDAI DAILY STOCK DATABASE	35

What's New – July 2017 Update

Database update

The EUROFIDAI stock database has been updated for all the European countries through December 2016.

The EUROFIDAI stock database now covers 83 084 stocks listed on 182 stock exchanges in 37 European countries.

Reminders from 2016 update

Code search updates

- **EUROFIDAI sector code**

EUROFIDAI provides a new sector classification (11 main sectors and 63 sub-sectors).

- **SIC sector code**

EUROFIDAI provides the Standard Industrial Classification (SIC code) when available.

- **Dependencies between instruments**

Some instruments in the stock database depend on other instruments. Additional information is provided for these instruments: code and name of the main instrument, dependence type and assimilation date.

Documentation update

- **Market class**

The exact classification of the financial markets available in our database (regulated market, Multilateral Trading Facility, etc.) is documented in Table 2.

EUROFIDAI STOCK DATABASE

1. Overview

This section contains general information about the content of the EUROFIDAI stock database.

EUROFIDAI 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 stock database provides market data on common stocks and stock-related securities traded in 37 European countries:

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

Table 1 shows the period covered, the number of exchanges as well as the number of stocks available in the database for each country.

The raw data is primarily provided by SIX FINANCIAL INFORMATION, and completed by data from Euronext for the countries of the Euronext area and from AFFI ("Association Française de Finance") for France.

Information on securities listed in Asian-Pacific and Middle-Eastern countries is also available upon request.

We provide data from traditional stock exchanges as well as from electronic stock markets or multilateral trade facilities. A complete list of all stock exchanges and trading segments is given in Table 2.

Table 1: Periods covered and number of securities by countries

Table 1 indicates the period for which data is available. **The number of observations and the number of securities listed in a given country may vary during this period, and change significantly with the introduction of a new exchange.**

Countries	Period		Number of stock exchanges	Number of observations	Number of securities	Number of trading lines	Number of principal trading lines	Number of companies
Austria	07/01/1986	30/12/2016	4	1056087	3144	3527	238	2947
Belgium	03/01/1986	30/12/2016	2	1936288	1241	1259	466	757
Bosnia	10/10/2005	30/12/2016	2	701135	1058	1060	1000	1031
Bulgaria	03/09/1999	30/12/2016	2	952122	558	733	538	551
Croatia	11/04/2002	30/12/2016	3	359559	314	567	269	298
Cyprus	24/09/1993	30/12/2016	1	348434	228	228	176	198
Czech Republic	06/01/1995	30/12/2016	4	553349	1225	1349	1152	1176
Denmark	03/01/1986	30/12/2016	2	1316158	828	843	430	490
Estonia	07/05/1996	30/12/2016	2	79149	69	69	50	57
Finland	03/01/1986	30/12/2016	2	918556	528	533	254	297
France	03/01/1977	30/12/2016	7	9564110	7029	7276	2724	3394
Germany	03/01/1986	30/12/2016	24	162952076	37991	127685	1700	31829
Greece	27/01/1988	30/12/2016	1	1700636	685	685	449	462
Hungary	06/01/1994	30/12/2016	3	358306	792	853	101	809
Iceland	13/11/1995	30/12/2016	2	102911	105	109	50	60
Ireland	03/01/1986	30/12/2016	4	414431	310	414	127	218
Italy	03/01/1986	30/12/2016	8	3154050	1911	2850	622	1526
Latvia	10/01/1997	30/12/2016	1	119534	89	89	81	83
Lithuania	23/01/1997	30/12/2016	1	163233	127	127	100	103
Luxemburg	03/01/1986	30/12/2016	2	740886	1050	1128	94	703
Macedonia	11/04/2002	29/12/2016	1	406692	654	654	436	462
Malta	03/01/2002	30/12/2016	1	38491	28	28	24	26
Netherlands	03/01/1986	30/12/2016	6	2911850	4336	5906	424	3745
Norway	03/01/1986	30/12/2016	3	1390049	973	1068	634	824
Poland	02/01/1995	30/12/2016	4	2188424	1752	2390	1048	1187
Portugal	11/12/1989	30/12/2016	1	492820	409	409	229	245
Romania	24/07/1997	30/12/2016	6	1722913	1333	1873	1242	1308
Russia	15/07/1996	30/12/2016	14	4005557	2330	8260	1570	1646
Serbia	16/05/2005	30/12/2016	1	375731	1815	1815	1714	1752
Slovakia	03/01/1995	30/12/2016	3	209443	525	663	450	453
Slovenia	30/07/1996	30/12/2016	2	428039	2559	2615	186	2539
Spain	24/04/1989	30/12/2016	12	1347560	910	1537	419	593
Sweden	03/01/1986	30/12/2016	7	3525465	10415	12693	1054	8524
Switzerland	03/01/1986	30/12/2016	9	4328542	3286	5225	607	2632
Turkey	05/03/1990	30/12/2016	1	1614626	669	669	511	528
Ukraine	07/04/2008	29/12/2016	3	294666	597	1110	492	557
United Kingdom	03/01/1986	30/12/2016	33	35908710	19646	55824	4782	15591

*Table 2: Periods covered and number of securities
by countries and stock exchanges*

Table 2 indicates the period for which data is available by stock Exchange. **The number of observations and the number of securities listed in a given country may vary during this period, and change significantly with the introduction of a new exchange.**

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Austria	07/01 1986	30/12 /2016	10050	Wiener Boerse	884562	535	535	368	231	2451	635	2,7,8	NO
Austria	02/11 2007	30/12 /2016	10758	Wiener Boerse AG, OTC Trades EUR	132805	1845	1845	1802	7	4779	250	2,3,8	NO
Austria	05/11 2007	30/12 /2016	10759	Wiener Boerse AG, OTC Trades FXR	38486	1146	1146	1178	0	2725	84	2,3,8	NO
Belgium	03/01 1986	30/12 /2016	10006	NYSE Euronext Brussels	1921480	1112	1112	643	376	8493	902	2,3,7,8	NO
Bosnia and Herzegovina	10/10 2005	30/12 /2016	10827	Banja Luka Stock Exchange	357566	563	563	556	549	108	15	357566	NO
Bosnia and Herzegovina	10/10 2005	30/12 /2016	10828	Sarajevo Stock Exchange	343569	497	497	477	451	37	2	343569	NO
Bulgaria	03/09 1999	30/12 /2016	10308	Bulgarian Stock Exchange	948537	558	558	551	538	706	120	2,3,7	NO
Bulgaria	09/02 2009	30/12 /2016	11000	Bulgarian Stock Exchange OTC, BGN	3585	175	175	174	0	105	2	2,3	NO
Croatia	11/04 2002	30/12 2016	10313	Zagreb Stock Exchange	212174	265	265	250	179	218	6	3,7	NO
Croatia	13/10 2003	13/12 2011	10541	Zagreb Stock Exchange, OTC	251547	270	270	255	192	259	8	3,7	NO
Croatia	07/09 2009	31/12 2013	11026	Zagreb Stock Exchange, MTF	2086	57	57	78	1	9	0	4,7	YES
Cyprus	24/09 1993	30/12 /2016	10299	Cyprus Stock Exchange	10299	348434	228	228	198	176	313	2,3,7,8	NO
Czech Republic	09/01 1995	30/12 2015	10170	Prague Stock Exchange	358021	1189	1189	1143	1097	575	46	2,3,7	NO
Czech Republic	10/04 2002	23/12 /2016	10276	Prague Stock Exchange, Block Trades	8724	24	24	24	0	94	6	2,3,7	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Czech Republic	06/01 1995	30/12 /2016	10284	Prague RMS (Registracni Misto System)	139367	95	95	94	55	186	7	2,3,7	NO
Czech Republic	10/04 2002	29/11 2012	10320	Prague Stock Exchange, SPAD	42256	40	40	40	0	109	5	2,3	NO
Denmark	03/01 1986	30/12 /2016	10012	NASDAQ OMX Nordic Exchange, Copenhagen Equities	1298377	824	824	486	418	3257	711	2,3,7,8	NO
Denmark	08/04 2011	30/12 /2016	11004	NASDAQ OMX Nordic Exchange, Copenhagen First North	17781	19	19	19	12	13	3	2,3,4,7,8	YES
Estonia	07/05 1996	30/12 2016	10303	NASDAQ OMX Tallinn Stock Exchange	79138	68	68	56	49	166	57	2,3,7,8	NO
Estonia	11/12 2013	30/12 2013	11018	NASDAQ OMX Baltic Exchange, Tallinn First North	11	1	1	1	1	0	0	4,7,8	YES
Finland	03/01 1986	30/12 2016	10040	Nasdaq OMX Nordic Exchange, Helsinki Equities	907778	506	506	279	248	2832	695	2,3,7,8	NO
Finland	08/04 2011	30/12 2016	11007	NASDAQ OMX Nordic Exchange, Finland First North	10778	27	27	23	6	17	7	2,4,7,8	YES
France	03/01 1977	30/12 2016	10025	NYSE Euronext Paris	9121358	6693	6693	3150	2385	27717	6110	2,3,7,8	NO
France	04/03 1986	28/06 2007	10027	BOURSE DE LYON	173886	165	165	144	91	806	104		NO
France	23/06 1986	10/11 2003	10028	BOURSE DE MARSEILLE	38845	83	83	70	50	225	53		NO
France	24/06 1986	14/02 2008	10029	BOURSE DE NANCY	57736	109	109	91	71	315	46		NO
France	24/06 1986	27/04 2006	10030	BOURSE DE BORDEAUX	43450	69	69	57	37	184	34		NO
France	24/06 1986	22/09 2006	10031	BOURSE DE NANTES	65107	76	76	62	48	307	68		NO
France	24/06 1986	20/12 2006	10032	BOURSE DE LILLE	63728	81	81	62	42	296	48		NO
Germany	03/01 1986	30/12 2016	10013	Xetra Frankfurt	37302585	23375	23375	20831	695	137070	15548	2,7,8	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Germany	03/01 1986	30/12 2016	10014	Boerse Duesseldorf AG	8576303	5050	5050	4666	191	36577	3692	2,7,8	NO
Germany	03/01 1986	30/12 2016	10015	Bayerische Boerse	19520791	11349	11349	9888	156	74360	8757	2,7,8	NO
Germany	03/01 1986	30/12 2016	10016	Boerse Stuttgart AG	22612779	14737	14737	13769	162	75743	9654	2,7	NO
Germany	03/01 1986	30/12 2016	10017	Hanseatische Wertpapierboerse	5351435	3632	3632	3417	92	20635	2677	2,7,8	NO
Germany	03/01 1986	30/12 2016	10018	Boerse Berlin	49108168	29238	29238	26572	305	167669	20782	2,7,8	NO
Germany	03/01 1986	30/12 2016	10019	Niedersaechsische Boerse zu Hannover	1792266	1256	1256	1168	21	6993	771	2,7,8	NO
Germany	15/11 2007	30/12 2016	10021	Eurex	41302	766	766	787	0	2947	297	2,3,7	NO
Germany	01/10 1993	30/12 2016	10044	Xetra	6461979	15324	15324	14401	35	47642	5986	2,7,8	NO
Germany	04/10 2001	20/05 2011	10377	NEWEX	76471	176	176	167	0	496	39		NO
Germany	13/10 1998	30/12 2016	10516	Xetra US Stars	200238	137	137	139	0	2080	50	2,7,8	NO
Germany	18/10 2010	28/11 2013	10521	Boerse Stuttgart AG - EUWAX	7403	821	821	845	0	31	17	2,3,7	NO
Germany	08/06 1998	30/12 2016	10528	Xetra European Stars	139096	83	83	81	0	637	120	2,3,7,8	NO
Germany	12/05 2003	29/08 2003	10559	NASDAQ Deutschland	19787	255	255	263	0	102	0		NO
Germany	01/11 2007	30/12 2016	10738	Deutsche Boerse AG, OTC Trades EUR	692188	2375	2375	2504	19	6913	390	2,3,8	NO
Germany	01/11 2007	30/12 2013	10739	Deutsche Boerse AG, OTC Trades FXR	91853	1119	1119	1206	0	2450	140	2,3,8	NO
Germany	01/11 2007	30/12 2016	10744	Boerse Stuttgart AG, OTC Trades EUR	330717	2350	2350	2356	0	6685	395	2,3	NO
Germany	01/11 2007	30/12 2013	10745	Boerse Stuttgart AG, OTC Trades FXR	13472	564	564	651	0	844	18	2,3	NO
Germany	22/04 2002	15/01 2003	10863	New Market Xetra	40047	241	241	243	0	23	5		NO
Germany	22/04 2002	15/01 2003	10864	New Market	44431	262	262	263	0	26	5		NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Germany	07/12 2009	26/11 2013	11032	Xetra International Market	97379	260	260	283	0	505	30	2,7,8	NO
Germany	13/08 2007	30/12 2016	12779	Tradegate Exchange GmbH	8803380	8295	8295	8234	24	31556	3808	2,4,7	YES
Germany	06/08 2014	30/12 2016	13319	Baader Bank Aktiengesellschaft	1529359	3047	3047	3053	0	8897	486		NO
Germany	09/02 2015	30/12 2016	16829	Boerse Duesseldorf AG - Quotrix	98647	2973	2973	3006	0	3052	184		NO
Greece	27/01 1988	30/12 2016	10034	Athens Stock Exchange	1700636	685	685	462	449	3058	1740	2,3,7,8	NO
Hungary	06/01 1994	30/12 2016	10213	Budapest Stock Exchange	249342	161	161	135	101	419	72	2,3,7,8	NO
Hungary	25/02 2009	30/12 2016	10770	Budapest Stock Exchange, Derivatives	11543	40	40	39	0	76	3	2,3,7,8	NO
Hungary	04/08 2011	29/10 2013	13135	Quote MTF Ltd.	97421	652	652	700	0	933	41		NO
Iceland	13/11 1995	30/12 2016	10370	NASDAQ OMX Nordic Exchange, Iceland Equities	98322	104	104	59	50	84	11	2,3,7,8	NO
Iceland	06/04 2011	30/12 2016	11014	NASDAQ OMX Nordic Exchange, Iceland First North	4589	5	5	5	0	9	0	2,4,7,8	YES
Ireland	01/11 2007	30/12 2016	10747	Irish Stock Exchange, OTC Trades EUR	71674	106	106	99	3	232	58	2,3,8	NO
Ireland	09/07 1992	30/12 2016	11033	Irish Stock Exchange Xetra	329553	286	286	198	115	1496	314	2,3,7,8	NO
Ireland	16/02 1987	28/07 2003	20269	Irish Smaller Companies Market	2113	3	3	2	1	8	6		NO
Ireland	03/01 1986	30/03 2004	20271	Irish OTC market	11091	19	19	15	8	31	31		NO
Italy	03/01 1986	22/06 2005	10041	Mercato Telematico delle Obbligazioni	90855	164	164	85	44	260	81	2,3,7	NO
Italy	02/01 2003	30/12 2016	10042	Mercato dei Derivati	57538	98	98	100	0	571	87	2,3,7	NO
Italy	02/01 1987	30/12 2016	10046	Mercato Continuo Italiano	2154160	1022	1022	712	577	5141	1532	2,3,7	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Italy	29/08 2006	14/05 2010	10640	TLX Milano	6101	27	27	30	0	82	9	3	NO
Italy	20/10 2003	30/12 2016	10653	Euro TLX	413775	195	195	202	0	2901	200	4,7	YES
Italy	10/11 2008	30/12 2016	10773	Borsa Italiana S.p.A., External Trades	105535	1083	1083	1109	1	3104	127	2,7,8	NO
Italy	28/06 2000	16/12 2016	10800	Mercato Affari Italia, After-Hours Trading	293864	223	223	221	0	1217	212	2,4,7	YES
Italy	30/04 2002	15/09 2005	10865	NUOVO MERCATO MILANO	32222	38	38	33	0	55	12		NO
Latvia	10/01 1997	30/12 2016	10306	NASDAQ OMX Riga Stock Exchange	119534	89	89	83	81	169	33	2,3,7,8	NO
Lithuania	23/01 1997	30/12 2016	10307	NASDAQ OMX Vilnius Stock Exchange	163233	127	127	103	100	309	88	2,3,7,8	NO
Luxembourg	03/01 1986	30/12 2016	10047	Bourse de Luxembourg	687782	1034	1034	695	94	3782	540	2,3,7,8	NO
Luxembourg	02/01 2014	30/12 2016	11115	Bourse de Luxembourg un-regulated	53104	94	94	78	0	174	19	2,4,7,8	YES
Macedonia, the former Yugoslav Republic of	11/04 2002	30/12 2016	10314	Macedonian Stock Exchange	406692	654	654	462	436	142	0		NO
Malta	03/01 2002	30/12 2016	10341	Malta Stock Exchange	38491	28	28	26	24	237	56	2,3,7,8	NO
Netherlands	10/02/ 2015	30/12 /2016	10037	Euronext EQF, Equity and Index Derivatives	38491	28	28	26	24	237	56		
Netherlands	03/01 1986	30/12 2016	10038	NYSE Euronext Amsterdam	1859212	1290	1290	786	409	9773	1316	2,3,7,8	NO
Netherlands	21/08 2009	30/12 2016	10873	NYSE Euronext European Eq Off- Exchange Traded Reports EUR	307529	2141	2141	2075	9	5729	348	2,8	NO
Netherlands	21/08 2009	30/12 2016	10878	NYSE Euronext European Eq Off- Exch Traded Reports in FC	201277	1483	1483	1534	4	4850	95	2,8	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Netherlands	24/08 2009	31/12 2013	11020	NYSE Euronext Arca Europe	520805	867	867	940	2	2178	172	2,4,7,8	YES
Netherlands	16/06 2014	07/10 2015	11153	TOM MTF CASH MARKETS	22869	107	107	115	0	108	27	2,4,7	YES
Norway	03/01 1986	30/12 2016	10048	Oslo Stock Exchange	1298661	846	846	709	538	3101	965	2,3,7,8	NO
Norway	02/01 2003	30/12 2016	10550	Norwegian Over the Counter Market	20865	147	147	141	56	168	27		NO
Norway	02/05 2007	30/12 2016	10840	Oslo Stock Exchange, Axxess Alternative Equities Market	70523	75	75	76	40	81	46	2,3,7,8	NO
Poland	02/01 1995	30/12 2016	10243	Warsaw Stock Exchange	1520022	1085	1085	686	563	2063	460	2,3,7,8	NO
Poland	06/11 2006	19/08 2013	10302	Warsaw Stock Exchange, Off Exchange	14333	549	549	530	1	518	59	2,3,7,8	NO
Poland	14/01 2005	30/12 2016	10345	Warsaw Stock Exchange, Derivatives	19020	35	35	35	0	62	1	2,3,7,8	NO
Poland	01/10 2007	30/12 2016	10750	New Connect Market (Order Driven) Boerse Warschau	635049	721	721	555	484	314	188	4,7,8	YES
Portugal	11/12 1989	30/12 2016	10051	NYSE Euronext Lisbon	492820	409	409	245	229	1398	483	2,3,7,8	NO
Romania	24/07 1997	30/12 2016	10304	Bucharest Stock Exchange	236029	181	181	163	98	365	177	2,3,7	NO
Romania	06/11 2006	30/12 2016	10752	RASDAQ Electronic Exchange SA, Order Driven, Round Lots	193843	131	131	131	113	120	33	7	NO
Romania	06/11 2006	08/08 2008	10753	RASDAQ Electronic Exchange SA, Order Driven, Odd Lots	21374	125	125	139	2	31	23	7	NO
Romania	06/11 2006	30/12 2016	10754	RASDAQ Electronic Exchange SA, Negotiation Mechanism	1111847	1034	1034	1033	1001	318	41	1111847	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Romania	09/04 2008	30/12 2016	10883	Bucharest SE Deal Driven	39607	93	93	94	25	104	24	2,3,7	NO
Romania	04/10 2011	30/12 2016	11080	Bucharest SE CAN-ATS Order Driven	120213	309	309	303	3	230	21	4,7	YES
Russian Federation	15/07 1996	30/12 2016	10301	Russian Trading System, Derivatives	552877	865	865	587	125	1420	76	2,7	NO
Russian Federation	12/07 2004	30/12 2016	10549	Moscow Interbank Currency Exchange	756398	601	601	427	247	1831	59	2,7,8	NO
Russian Federation	08/09 2003	29/12 2016	10565	RTS Classic Market, USD	1596260	1851	1851	1404	1109	2852	83	2,7,8	NO
Russian Federation	08/09 2003	30/12 2016	10566	RTS T+O and Board	231792	1423	1423	1076	80	1622	39	2,7,8	NO
Russian Federation	01/09 2010	13/01 2012	10567	RTS Classic Market, Converted into RUR	107231	1184	1184	898	1	509	11	8	NO
Russian Federation	16/01 2006	30/12 2013	10829	Moscow Interbank Currency Exchange, Equities converted into USD	508125	548	548	397	4	1241	50	2,8	NO
Russian Federation	09/10 2009	30/12 2016	11031	Moscow Interbank Currency Exchange, Quote Driven Market	86017	444	444	334	4	863	20	2,8	NO
Russian Federation	05/09 2011	30/12 2016	11089	RTS Russian Trading System, Standard Market Evening Trade	13428	33	33	32	0	58	1	2,8	NO
Russian Federation	06/09 2011	30/12 2016	11090	RTS Russian Trading System, Forts Evening Trade	20996	29	29	28	0	132	2	2,8	NO
Russian Federation	28/01 2013	30/12 2016	11122	RTS Address Trades Classica and Board Market	973	260	260	221	0	43	0	2	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Russian Federation	21/01 2015	30/12 2016	11168	Moscow Exchange, Odd Lot	79584	265	265	216	0	195	2	8	NO
Russian Federation	25/11 2013	29/12 2016	11170	RTS OTC TRADES RUB	24237	329	329	276	0	339	0	8	NO
Russian Federation	01/11 2013	25/02 2016	11173	RTS OTC TRADES	14747	209	209	184	0	178	1	8	NO
Russian Federation	12/01 2015	30/12 2016	11325	Moscow Exchange, Negotiated deals with CCP	12892	219	219	189	0	168	2	8	NO
Serbia	16/05 2005	30/12 /2016	10803	Belgrade Stock Exchange	375731	1815	1815	1752	1714	217	11	7	NO
Slovakia	03/01 1995	30/12 2016	10187	Bratislava Stock Exchange	188929	524	524	452	445	224	99	2,3,7	NO
Slovakia	09/04 2002	27/12 2013	10279	Bratislava Stock Exchange, Direct Trades	14550	117	117	111	1	58	27	2,3,7	NO
Slovakia	29/05 2008	19/08 2011	10776	Bratislava Stock Exchange MTF	5964	22	22	20	4	3	3	2,4,7	YES
Slovenia	30/07 1996	30/12 2016	10294	Ljubljana Stock Exchange	300990	211	211	195	186	677	118	2,3,7,8	NO
Slovenia	06/12 2010	30/12 2016	11028	Ljubljana Stock Exchange, OTC Foreign Currencies	127049	2404	2404	2401	0	2827	351	2,8	NO
Spain	17/11 2010	23/03 2012	10054	Mercado Continuo Espanol	62518	194	194	189	0	317	46	2,3,8	NO
Spain	02/01 1990	30/12 2016	10055	Bolsa de Madrid	48669	204	204	164	83	438	113	2,3,7	NO
Spain	04/09 2009	30/12 2009	10056	Bolsa de Barcelona	1947	24	24	23	2	7	0	2,3,7	NO
Spain	10/07 2009	30/12 2009	10057	Bolsa de Bilbao	967	8	8	8	0	4	0	2,3,7	NO
Spain	10/07 2009	30/12 2009	10058	Valencia Stock Exchange	723	6	6	6	0	2	0	2,3,7	NO
Spain	06/01 2014	16/12 2016	10126	MEFF Mercado Espanol Financiero de Futuros, Renta Variable	3290	45	45	41	0	102	61	2,3,7	NO
Spain	01/07 2008	04/09 2015	10355	Bolsa de Madrid, Mercado de Bloques	48588	167	167	162	0	923	88	2,3,7	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Spain	18/04 2007	16/12 2016	10452	AI AF, Mercado de Renta Fija	49837	93	93	60	0	522	0	2,3,7	NO
Spain	04/02 2010	30/12 2016	11045	Bolsa de Madrid, Corros Electronicos	48214	39	39	37	32	126	14	2,3,7	NO
Spain	24/04 1989	30/12 2016	11058	SIBE, Mercado Continuo	1050644	662	662	402	299	5876	1096	2,3,7,8	NO
Spain	02/01 2014	30/12 2016	11138	Latibex - BME	20083	29	29	25	0	137	8	2,4,7,8	YES
Spain	08/06 2015	30/12 2016	17024	Mercado Alternativo Bursatil	12080	66	66	66	3	17	3	4	YES
Sweden	03/01 1986	30/12 2016	10053	Nasdaq OMX Nordic Exchange, Stockholm Equities	2364539	2265	2265	1103	772	6244	1678	2,3,7,8	NO
Sweden	03/01 2003	30/12 2016	10571	Nordic Growth Market	98659	228	228	152	57	80	129	3,7	NO
Sweden	01/11 2007	30/12 2016	10874	NASDAQ OMX Exchanges, External Trades	160469	2626	2626	2535	1	7365	396	2,8	NO
Sweden	01/11 2007	30/12 2016	10875	NASDAQ OMX Exchanges, External Trades other Currencies	343844	6282	6282	6004	10	17522	450	2,8	NO
Sweden	11/04 2011	30/12 2016	11010	NASDAQ OMX Nordic Exchange, Stockholm First North	262993	709	709	546	82	673	224	2,4,7,8	YES
Sweden	29/05 1998	30/12 2016	11011	AktieTorget	277825	543	543	279	132	143	337	4,7	YES
Sweden	02/01 2014	27/11 2015	11310	NASDAQ OMX Nordic Exchange, Stockholm NOK	17136	40	40	40	0	69	5	2,3,7,8	NO
Switzerland	03/01 1986	30/12 2016	10004	SIX Swiss Exchange	2990452	2058	2058	1415	504	14289	1565	1,2,7,8	NO
Switzerland	14/03 1994	30/12 2016	10005	BX Berne eXchange	130844	122	122	114	61	265	107	2,7	NO
Switzerland	01/11 1996	30/12 2016	10349	SIX Swiss Exchange USD	32704	82	82	84	6	105	19	1,2,7,8	NO
Switzerland	20/06 2000	30/12 2016	10351	SIX Swiss Exchange EUR	13918	65	65	66	1	46	6	1,2,7,8	NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
Switzerland	03/01 1986	30/12 2016	10380	Swiss Blue Chip Segment	288285	385	385	419	32	1016	224	2,7,8	NO
Switzerland	03/01 2014	30/12 2016	11174	BX Berne eXchange - BX World	866271	1317	1317	1351	2	5351	300	2,7	NO
Switzerland	20/08 2014	19/03 2015	11184	BX Berne eXchange - BX World OTC	3180	520	520	549	0	251	0	2,7	NO
Turkey	05/03 1990	30/12 2016	10109	Borsa Istanbul A.S.	1614626	669	669	528	511	1774	1791	2,7,8	NO
Ukraine	07/04 2008	29/12 2016	10309	PFTS Stock Exchange	159265	457	457	440	312	79	54	7	NO
Ukraine	16/01 2012	29/12 2016	11027	Ukrainian Exchange	62554	258	258	372	99	19	0	7	NO
Ukraine	21/08 2012	29/12 2016	11117	PFTS Stock Exchange Realtime	33719	376	376	411	81	13	0		NO
United Kingdom	29/04 2002	12/02 2004	10035	LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES	2377	24	24	25	0	63	5		NO
United Kingdom	29/04 2002	31/12 2015	10036	LSE London Stock Exchange	1079714	1439	1439	1277	7	6431	491	2,3,7,8,9,13	NO
United Kingdom	29/04 2002	23/09 2004	10182	SEAQ INTERNATIONAL, DIV MARKET MAKERS	25872	47	47	49	0	128	16		NO
United Kingdom	30/04 2002	10/12 2010	10211	NYSE Euronext LIFFE, Equity and Index Derivatives	274346	404	404	389	0	1407	253	2,3,7,8,9,12	NO
United Kingdom	12/09 2008	30/12 2016	10257	Turquoise 1st Listing	3400892	3689	3689	3492	3	13939	1813	2,4,7	YES
United Kingdom	12/09 2008	30/12 2016	10258	Turquoise 2nd Listing	40456	64	64	70	0	237	20	2,4,7	YES
United Kingdom	03/01 1986	30/12 2016	10272	SETSqx	8625684	7979	7979	5655	3300	33407	3597	3,4,7,8,9	YES
United Kingdom	22/04 2002	03/10 2003	10283	NASDAQ EUROPE	606	2	2	2	0	1	0		NO
United Kingdom	03/01 1986	30/12 2016	10361	LSE London Stock Exchange, SETS	4239842	1747	1747	1548	988	24664	2823	2,3,7,8,9,13	NO
United Kingdom	03/05 2002	08/10 2004	10381	VIRT-X EUR	52272	119	119	133	0	190	55		NO

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
United Kingdom	03/05 2002	08/10 2004	10383	VIRT-X GBP	6937	90	90	116	0	0	40		NO
United Kingdom	03/05 2002	08/10 2004	10384	VIRT-X SEK	2280	4	4	4	0	6	1		NO
United Kingdom	03/05 2002	08/10 2004	10385	VIRT-X NOK	608	1	1	1	0	3	0		NO
United Kingdom	03/05 2002	08/10 2004	10386	VIRT-X DKK	603	1	1	1	0	0	0		NO
United Kingdom	02/05 2002	20/10 2006	10502	OFEX LONDON	109104	191	191	192	23	95	5		NO
United Kingdom	03/01 1986	30/12 2016	10507	IOB London International Order Book	687990	730	730	582	1	4675	528	3,4,7,8,9	YES
United Kingdom	03/01 1986	30/12 2016	10594	London Stock Exchange, European Markets	2398934	3116	3116	2977	2	12911	1016	2,4,7,8,9	YES
United Kingdom	04/11 1996	30/12 2016	10699	ICAP Securities & Derivatives Exchange	3319507	4785	4785	4477	343	6259	1761	2,4,7,9,13	YES
United Kingdom	06/02 2009	10/10 2012	10716	NASDAQ OMX Europe	260953	925	925	996	0	810	213	4,8	YES
United Kingdom	31/10 2007	30/12 2016	10718	London Stock Exchange, International Trade Reporting Service	568960	5283	5283	5044	2	6822	690	2,4,7,8,9	YES
United Kingdom	30/10 2007	30/12 2016	10847	BATS CHI-X Europe 1st Listing	3222373	3668	3668	3513	3	14426	1552	2,3,4,7,8,9	YES
United Kingdom	01/11 2007	30/12 2016	10851	BOAT EUR	1726642	5045	5045	4712	69	13099	1168	7	NO
United Kingdom	01/11 2007	30/12 2016	10852	BOAT, Other Currency	1916006	6525	6525	6169	7	19051	1128	7	NO
United Kingdom	16/06 2008	27/04 2012	10882	Chi-X Off-Exchange Trade	170093	1813	1813	1815	0	1986	281	2,4	YES
United Kingdom	30/10 2007	30/12 2016	10894	BATS CHI-X Europe 2nd Listing	54689	101	101	108	0	317	39	2,3,4,7,8,9	YES
United Kingdom	11/07 2011	30/12 2016	11022	BATS Europe 1st Listing	2169890	3355	3355	3256	0	10079	1022	2,4,7,8,9	YES
United Kingdom	11/07 2011	30/12 2016	11023	BATS Europe 2nd Listing	49317	106	106	116	0	315	31	2,4,7,8,9	YES

Countries	Periode		Stock Exchange code	Stock exchange name	Number of observations	Number of securities	Number of trading lines	Number of companies	Number of principal trading lines	Number of dividends	Number of corporate events	Market class*	MTF
United Kingdom	06/06 2011	30/12 2016	11085	BOAT, other currency 2nd Listing	109864	1272	1272	1312	0	2984	99	7	NO
United Kingdom	21/09 2011	30/12 2016	12795	Boerse Berlin Equiduct Trading 1st Listing	1331720	2067	2067	2035	2	6472	619	7	NO
United Kingdom	28/09 2011	30/12 2016	12891	Boerse Berlin Equiduct Trading 2nd Listing	4696	16	16	20	0	63	3	7	NO
United Kingdom	03/01 1986	18/04 2005	20261	Irish Market, London	15508	29	29	27	0	172	39		NO
United Kingdom	07/01 1986	21/01 2004	20266	Third Market, London	28182	44	44	43	32	73	40		NO

*Market class Description

Market class	Market class name	Description
1	MiFID designation third country markets	Value used to label third country markets outside the European Union that are also considered to be in conformity with MiFID.
2	Recognized Market FINMA (formerly EBK)	Market recognized by the Swiss Financial Market Supervisory Authority FINMA (formerly Federal Banking Commission EBK).
3	MiFID Regulated Market (RM)	If a market is under the supervision of an authority, this market is a Regulated Market (RM). 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 Competent Authority in line with public law of the country in question. The European Commission is responsible for publishing and updating the list summarizing the markets that qualify as Regulated Markets.
4	Multilateral Trading Facility (MTF)	A Multilateral Trading Facility (MTF) is a trading platform that before the MiFID directive comes into force is not regulated by the state and on which supply and demand come together based on clear and irrevocable rules, so that a contract evolves between trading partners.
5	Systematic Internaliser (SI)	Financial instruments that can also be traded outside of a regulated market and the responsibility lies with a so-called investment firm. If the firm takes part in trading on a continuous basis, it becomes a Systematic Internaliser (SI) for the securities in question. According to article 28 of the Directive 2004/39/EC, the institution must publish the transaction data within 3 minutes for all financial instruments that have been admitted for trading at the regulated market (RM). A financial institution is a SI only if trading with the specific financial instrument is liquid and only if no trade is below the Standard Market Size (SMS). Each EU Member State must define the SIs for its area of responsibility once a year and must also publish their names. Today, SIX Financial Information reports Systematic Internalisers as Contributors. They serve as price data providers for the financial instruments traded at their side. For the time being, SIs are not obliged to publish their trading data.
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).

Market class	Market class name	Description
9	Recognized Investment Exchanges FSA	SFA recognizes and supervises a number of Recognized Investment Exchanges (RIEs) and Recognized Clearing Houses (RCHs) under the Financial Services and Markets Act 2000. Recognition gives an exemption from the need to be authorized to carry on a regulated activities in the United Kingdom. To be recognized, 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 data.
10	Recognized Overseas Investment Exchanges FSA	The FSA has recognized and supervises a number of Recognized Overseas Investment Exchanges (ROIEs), and has the power to recognize and supervise Recognized Overseas Clearing Houses (ROCHs) under the Financial Services and Markets Act 2000 (FSMA). In order to be recognized, ROIEs and ROCHs must satisfy the requirements of S.292(3) of FSMA.
11	Recognized Auction Platforms FSA	The FSA recognizes and supervises Recognized Auction Platforms (RAPs), to conduct auctions in EU emission allowances, under the Financial Services and Markets Act 2000 (Recognized Auction Platforms) Regulations 2011. RAPs must also be recognized as Recognized 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 authorized to carry on regulated activities in the United Kingdom.
12	Designated Investment Exchanges FSA	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 FSA to be included on the FSA's list of designated investment exchanges. Before adding an investment exchange to the list of designated investment ex-changes, the FSA will look at whether the investment exchange provides an appropriate degree of protection for consumers. The FSA 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 FSA	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.

2. Data Definitions

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

- Code search variables (Table 3): 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 4): daily market data (prices, returns, capitalization, etc.);
- Monthly data extraction variables (Table 5): monthly time series of returns.

Table 3: Code Search Variables

VARIABLE	Description
EUROFIDAI_CODE	Unique permanent identifier assigned by EUROFIDAI to each security
BEGDATE_EUROFIDAI_CODE	First date at which the EUROFIDAI code is available
ENDDATE_EUROFIDAI_CODE	Last date for which information is available for the corresponding EUROFIDAI code
SECURITY_NAME	Name of the security
VALOREN_CODE	VALOREN code of the security
VALOREN_CODE_EXPIRATION_DATE	Date at which the VALOREN code expired
VALOREN_CODE_EXPIRATION_REASON	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
	15 Assimilation
	16 Invalidation/stopping
	17 Dissolution of company
	18 Reorganization
VALOREN_CODE_EXPIRATION_REASON_NAME	19 Change of nominal value
	20 Repurchase of own securities
	23 Provocative deletion

VARIABLE	Description	
	24	Issue withdrawn
	25	Conversion / Exercise
	26	Offer
	27	Change of domicile
	28	Change of name
	29	Legal proceedings / Trial
	31	Change of legal form
	33	Knocked out
ISSUER_CODE	Code of the security issuer	
ISSUER_NAME	Name of the security issuer	
ISSUER_WEBSITE	Issuer's website	
ISSUER_LEGAL_FORM	Legal form of the security issuer (expressed as a code)	
ISSUER_LEGAL_FORM_NAME	Explicit designation for the 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_DOMICILE	Name of the issuer's domicile, attributed by TELEKURS	
ISSUER_EXPIRATION_DATE	Date at which the issuer expired	
ISSUER_EXPIRATION_REASON	Code of the reason for which the security issuer expired	
ISSUER_EXPIRATION_REASON_NAME	Explicit explanation of the reason for which the security issuer expired :	
	1	Rectification
	2	Merger
	3	Demerger
ISSUER_EXPIRATION_REASON_NAME	4	Reorganization
	5	Forced/debt restructuring

VARIABLE	Description
	6 Voluntary liquidation
	7 Change of domicile
	8 Change of name
	9 Trial
	10 Provocative deletion
	11 Change of legal form
EUROFIDAI_SECTOR_CODE	Code of the issuer's sector, provided by EUROFIDAI
EUROFIDAI_SECTOR_NAME	Name of the issuer's sector, provided by EUROFIDAI. More details in Table 6.
SIC_SECTOR_CODE	The Standard Industrial Classification (SIC) code
SIC_SECTOR_NAME	Explicit designation for the sector SIC code
PRINCIPAL_TRADING_LINE	EUROFIDAI code of the principal trading line
SECURITY_TYPE	Type of the security (expressed as a code)
SECURITY_TYPE_NAME	Explicit designation for the type of the security :
	2 Equity
	5 Leveraged product / Subscription right
	98 Other instrument with cash-flow
	99 Other instrument without cash-flow
SECURITY_STATUS	Status of the security (expressed as a code)
SECURITY_STATUS_NAME	Explicit designation for the status of the security :
	4 Inactive
	7 In liquidation/dissolution: The instrument will be taken back following the sale of the company's or fund's assets and subsequent dissolution/liquidation.
	8 Active
STOCK_TYPE	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.
STOCK_TYPE_NAME	4 VVPR Share : Share with special fiscal advantages and reduced withholding taxes (i.e. in Belgium).

VARIABLE	Description										
	<table border="1"> <tr> <td data-bbox="751 230 836 595">5</td> <td data-bbox="836 230 1418 595">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.</td> </tr> <tr> <td data-bbox="751 595 836 927">6</td> <td data-bbox="836 595 1418 927">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.</td> </tr> <tr> <td data-bbox="751 927 836 1184">7</td> <td data-bbox="836 927 1418 1184">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.</td> </tr> <tr> <td data-bbox="751 1184 836 1563">8</td> <td data-bbox="836 1184 1418 1563">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.</td> </tr> <tr> <td data-bbox="751 1563 836 1675">99</td> <td data-bbox="836 1563 1418 1675">Other types of equity : Other types of equities not classified and units in terms of a compound of equities.</td> </tr> </table>	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.
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99	Other types of equity : Other types of equities not classified and units in terms of a compound of equities.										
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")										
BEGDATEAV_ISIN_CODE	First date at which the ISIN code is valid										
ENDDATEAV_ISIN_CODE	Last date at which the ISIN code is valid										
ISIN_CODE_STATUS	Code for the status of the ISIN code										
ISIN_CODE_STATUS_NAME	<table border="1"> <tr> <td data-bbox="751 1908 836 1989">1</td> <td data-bbox="836 1908 1418 1989">Reserved</td> </tr> </table>	1	Reserved								
1	Reserved										

VARIABLE	Description	
	2	Active
ISIN_CODE_STATUS_NAME	3	Deleted
	4	Reactivated
	5	Change pending : The status 'Change pending' means that a change of the ISIN/NSIN has been announced but has not yet been carried out.
ORIG_ISSUER_CODE	Code of the original issuer	
ORIG_ISSUER_NAME	Name of the original issuer	
ORIG_ISSUER_DOMICILE	Domicile of the original issuer	
STOCK_EXCHANGE	Code of the stock exchange	
STOCK_EXCHANGE_NAME	Name of the stock exchange	
STOCK_EXCHANGE_TYPE	Type of the stock exchange (expressed as a code)	
STOCK_EXCHANGE_TYPE_NAME	Explicit designation for the type of the stock exchange:	
	2	Trading place/market
	5	Public corporation
	8	Contributor
	9	Price information provider
	10	Technical trading place
	11	Order Book
STOCK_EXCHANGE_COUNTRY_NAME	Country of the stock exchange	
NUMBER_OBSERVATIONS	Number of available observations for the security	
MAIN_INSTRUMENT (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	
DEPENDENCY_TYPE_CODE (available only for dependent instruments)	Code describing how a temporary instrument depends on the main instrument	
DEPENDENCY_TYPE_DESCRIPTION (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
DEPENDENCY_TYPE_DESCRIPTION (available only for dependent instruments)	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 Bermuda registered in England or LONDON-Certificates registered in Germany)

VARIABLE	Description	
DEPENDENCY_TYPE_DESCRIPTION (available only for dependent instruments)	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 may increase the net ordinary dividend by a maximum of 10%
	21	Distribution right: Right given to the shareholders to receive securities during a distribution made by a company (distribution of share, warrant or other instruments)
ASSIMILATION_DATE (available only for dependent instruments)	Official expiry date of a temporary instrument	

Table 4: Daily Data Extraction Variables

Variable	Description
EUROFIDAI_CODE	Unique permanent identifier assigned by EUROFIDAI to each security
QUOTATION_DATE	Trading date
DAY_OF_WEEK (available only for the All calendar days option)	Explicit designation for the calendar day
	0 Sunday
	1 Monday
	2 Tuesday
	3 Wednesday
	4 Thursday
	5 Friday
	6 Saturday
STOCK_EXCHANGE_CLOSE (available only for the All calendar days option)	Explicit designation for the trading status of a stock exchange, which takes a value of 1 if the stock exchange close and 0 otherwise
DAILY_RETURN	Daily holding return adjusted for capital changes and dividend distributions
DAILY_RETURN_OBS	Indicates if the adjusted daily holding return has to be used with precaution
DAILY_RETURN_OBS_NAME	Explicit explanation of the reason for which the adjusted daily holding return has to be used with precaution
	1 The holding return is calculated with the opening price
	6 The holding return is not calculated due to missing information
	7 Period >10 trading days
	8 The holding return is not calculated for a specific common stock

Variable	Description	
	9	The holding return is not calculated for non-common-stock equity securities
OPENING_PRICE	Opening price	
WEIGHTED_MEAN_PRICE	Weighted average price	
LOWEST_PRICE	Lowest price	
HIGHEST_PRICE	Highest price	
CLOSING_PRICE	Closing price	
ESTIMATED_PRICE	Stock price which, according to the various situations, can be defined in a different way	
ESTIMATED_PRICE_INDIC	Code associated with the choice made for the estimated price	
ESTIMATED_PRICE_INDIC_NAME	Explicit explanation of the choice made for the estimated price	
ASK	Closing ask price	
BID	Closing bid price	
AVERAGE_BID_ASK (only available for France)	Average bid-ask spread	
SHARES_NUMBER	Total number of shares available, used to calculate the market capitalization of the firm by multiplying the number of shares by the (unadjusted) price.	
TRADING_VOLUME_SHARES	Transaction volume (number of shares traded), not adjusted for corporate events	
TRADING_VOLUME_VALUE	Transaction volume (value of shares traded), expressed in the same currency than the closing price	
CAPITALIZATION	Market capitalization	
CAPITALIZATION_OBS	Indicates if the market capitalization has to be used with precaution	

Variable	Description
CAPITALIZATION_OBS_NAME	Explicit explanation of the reason for which the market capitalization has to be used with precaution
	1 The market capitalization is calculated with the opening price
ADJUST_COEF	Adjustment coefficient for corporate events that have an impact on the stock price, used to calculate adjusted prices for operations on capital
NET_DIVIDEND	Dividend distributed, expressed in the quoted price currency
GROSS_DIVIDEND	Gross dividend, distributed dividend plus tax credit
QUOTED_PRICE_CURRENCY_ISO	ISO 4217 code of the stock quoted price's currency
DIVIDEND_CURRENCY_ISO	ISO 4217 code of the dividend's currency
ADJUST_SUPER_COEF	Adjustment coefficient for dividend distribution

Table 5: Monthly Data Extraction Variables

Variable	Description
EUROFIDAI_CODE	Unique permanent identifier assigned by EUROFIDAI to each security
MONTHLY_RETURN	Monthly return obtained by compounding daily holding returns for a security
LAST_MONTHLY_DATE	Date of the last available trading day for the security

3. EUROFIDAI Codes and Calculations

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

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 firm name changes or capital structure changes.

The EUROFIDAI code has a specific 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 instrument with cash-flow stock, 140 for other instrument without cash-flow stock and 100 for undefined stock,
- the seven middle digits correspond to a unique identifier,
- the last five numbers represent the market place or stock exchange.

For instance, the code of Michelin's principal trading line is 110007570810025. 110 means it is an equity stock, 0075708 corresponds to Michelin's identifier and 10025 represents the market place, here Euronext Paris.

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

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

EUROFIDAI sector (eurofidai_sectOr_code)

For each company, the information about its industry sector is provided by SIX-TELEKURS. Since this classification contains many sub-sectors, we have grouped sub-sectors into more general 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.

Table 6 provides the list of all sub-sectors.

Table 6: EUROFIDAI sector code

Table 6 provides the list of all general sectors and sub-sectors.

Main sector	Sub sector	
0100 Energy		
	134	Petroleum/Oil and natural gas
0200 Materials		
	221	Mining, coal and steel
	222	Aluminium
	223	Non-ferrous metals
	226	Precious metals and precious stones
	229	Building materials and building industry
	231	Forestry, paper and forest products
	235	Chemicals
	275	Packaging industries
0300 Industrials		
	341	Electrical appliances and components
	343	Aeronautic and astronautic industry
	348	Mechanical engineering and industrial equip.
	350	Vehicles
	389	Traffic and Transportation
	391	Environmental services and recycling
	396	Miscellaneous services
0400 Consumer Discretionary		
	447	Watch and clock industry, jewellery
	452	Rubber and tires
	468	Textiles, garments and leather goods
	470	Photographic and optics
	471	Miscellaneous consumer goods
	472	Various capital goods
	473	Graphics, publishing and printing media
	495	Lodging and catering ind., leisure facilities
0500 Consumer Staples		
	533	Agriculture and fishery
	561	Food and soft drinks
	564	Tobacco and alcoholic beverages
	576	Retail trade and department stores
	579	Miscellaneous trading companies
0600 Health Care		
	637	Biotechnology
	666	Pharmaceuticals cosmetics and med. products
	688	Healthcare and social services

0700 Financials		
	757	Real estate
	781	Banks and other credit institutions
	782	Mortgage and funding institutions (MBS, ABS)
	784	Financial, investment and other diversified comp.
	786	Insurance companies
0800 Information Technology		
	842	Electronics and semiconductors
	844	Internet, software and IT services
	845	Computer hardware and networking
0900 Telecommunication Services		
	994	Telecommunication
1000 Utilities		
	1092	Energy and water supply
1100 Non-classifiable		
	1101	Countries and central governments
	1102	Cantons, federal states, provinces etc.
	1103	Cities, municipal authorities
	1111	Public, non-profit institutions
	1115	Supranational organisations
	1119	Investment trusts/funds and provisioning inst.
	1120	Investment conduits (inactive)
	1185	Issuance centres (inactive)
	1197	Conglomerates (inactive)
	1198	Non-classifiable/non-classified institutions

EUROFIDAI code of the principal trading line (PRINCIPAL_TRADING_LINE)

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

Daily return (DAILY_RETURN)

The daily holding return is strictly speaking a rate of return, equivalent to the difference of the adjusted price between day t and day $t - x$, divided by the adjusted price on day $t - x$. $AP(t - x)$ is the last available adjusted price before day t .

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

The adjusted price is the closing price adjusted for operations on capital that have an impact on the stock price. The equation for holding return does not include the dividend distributed between day $t - x$ and day t , since the dividend is already considered in the adjusted prices.

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

The daily holding returns are only calculated for common stocks.

Holding returns are defined as the variation of the adjusted price over a holding period, that is, between two dates. $t - x$ is x days prior to t , and x can be higher than 1. Daily holding returns are calculated only when we have an observation for the adjusted price.

Adjusted prices

Time series of prices are adjusted for corporate events, such as splits, spin-offs, equity, equity-related offers and distributions, to make prices observed at different time directly comparable. Adjusted prices are not available for users in the database but are used to compute daily returns.

Adjusted prices are defined as follows:

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

where $AP(t)$ is the adjusted price for day t , $UP(t)$ is the raw (unadjusted) price, and $C(t)$ is the cumulative adjustment factor. The adjustment base date, i.e., the anchor date, is the first date with available data for each security. The data on this date is unadjusted, and all the other data is converted. The cumulative adjustment factor is obtained by multiplying all the adjustment factors from the base date to day t . If there is no corporate events on day t , then the adjustment factor for this day is equal to one.

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

Average price (WEIGHTED_MEAN_PRICE)

This variable is the average price for the day. For a given day, it is calculated by dividing the value of the capital traded during that day by the number of shares traded.

Average Bid-Ask spread (AVERAGE_BID_ASK)

The daily bid-ask spread is computed as the time-weighted average of intraday bid-ask spreads observed during a trading day. The following formula is used by NYSE Euronext to calculate the daily bid-ask spread. T is the time expressed in number of seconds and n the number of bid-ask updates.

$$BidAskSpread = \frac{1}{T} \left[\sum_{t=1}^n \left[\frac{(Ask - Bid)_t}{\frac{(Ask + Bid)_t}{2}} \right] \times (T_{t+1} - T_t) \right]$$

Monthly return (MONTHLY_RETURN)

The monthly return is calculated, by definition, on a monthly basis, by geometrically linking daily holding returns for an index, using the following formula:

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

where $R(T)_{monthly}$ is the composite return over the total period of a given month T and $R(t_1), R(t_2), \dots, R(t_n)$ are the daily holding returns for the sub-periods of the month T respectively.

4. Extracting data from EUROFIDAI daily stock database

Data extraction with ISIN or EUROFIDAI codes

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.

There can be changes in ISIN codes, we therefore recommend using EUROFIDAI codes to get the full history of a security.

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 on our website (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

Search Criteria

Code or Name [Click here for Code list](#)

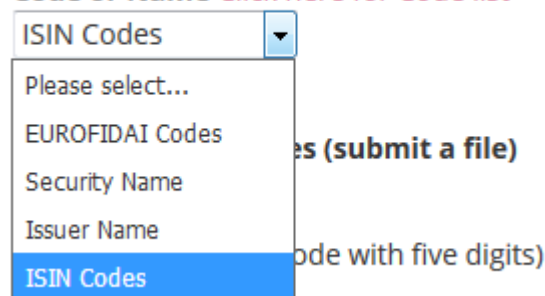
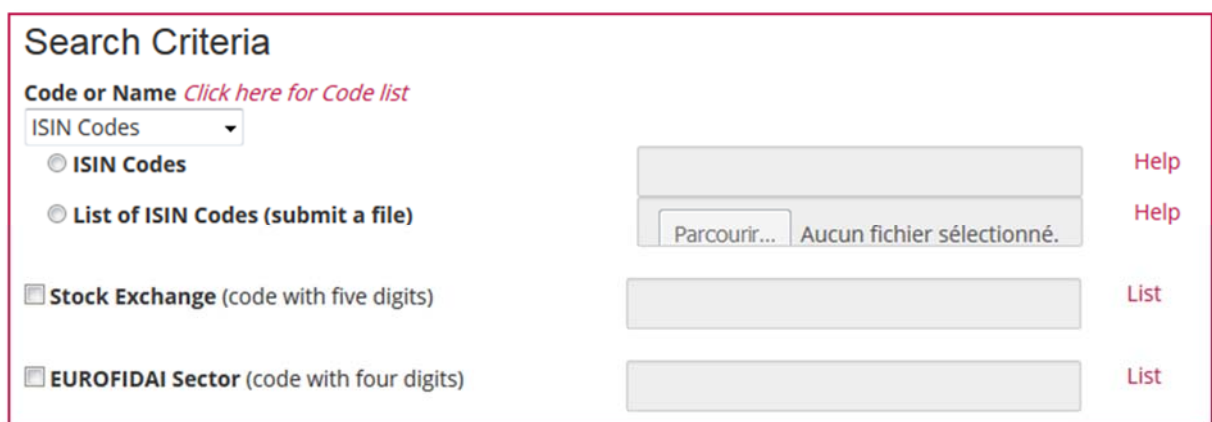


Figure 2: Code search



The particularity 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 return multiple EUROFIDAI codes.

- To return only the code of the principal trading line, choose the option “selected EUROFIDAI codes”. The principal trading line, by definition, is the most traded one 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 EUROFIDAI codes”.

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

Figure 3: Code search: information about the stocks

Result Selection

Selected EUROFIDAI Codes [More Information](#)
 All EUROFIDAI Codes

<input checked="" type="checkbox"/> Eurofidai Code	<input type="checkbox"/> Status of Security
<input type="checkbox"/> Date of First Available Data	<input type="checkbox"/> Stock Type
<input type="checkbox"/> Date of Last Available Data	<input type="checkbox"/> Isin Code
<input type="checkbox"/> Security Name	<input type="checkbox"/> Beginning of Isin Code Validity Date
<input type="checkbox"/> Valoren Code	<input type="checkbox"/> End of Isin Code Validity Date
<input type="checkbox"/> Expiration date of valoren code	<input type="checkbox"/> Status of Isin Code
<input type="checkbox"/> Expiration Reason of Valoren Code	<input type="checkbox"/> Original Issuer Code
<input type="checkbox"/> Issuer code	<input type="checkbox"/> Name of the Original Issuer
<input type="checkbox"/> Issuer Name	<input type="checkbox"/> Domicile of the Original Issuer
<input type="checkbox"/> Issuer Website	<input type="checkbox"/> Stock Exchange
<input type="checkbox"/> Legal form of the issuer	<input type="checkbox"/> Stock Exchange Type
<input type="checkbox"/> Domicile of Issuer	<input type="checkbox"/> Stock Exchange Country
<input type="checkbox"/> Expiration date of Issuer	<input type="checkbox"/> Main Instrument
<input type="checkbox"/> Expiration Reason of Issuer	<input type="checkbox"/> Name of the Main Instrument
<input type="checkbox"/> Eurofidai Sector (industry classification)	<input type="checkbox"/> Dependence Type
<input type="checkbox"/> SIC Sector (industry classification)	<input type="checkbox"/> Assimilation Date
<input checked="" type="checkbox"/> Principal Trading Line	
<input checked="" type="checkbox"/> Number of observations	

reverse all unselect all select all

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

Time period: the time period can be defined by users. If no period is specified, data for the full period is returned.

Codes: EUROFIDAI or ISIN 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).

Frequency: the frequency can be chosen by users (daily or monthly).

Figure4 : Data extraction

Search Criteria

Period (date format: YYYY-MM-DD)

From		To	
------	--	----	--

Codes [Click here for Code list](#)

EUROFIDAI Codes ▾

EUROFIDAI Codes

List of EUROFIDAI Codes (submit a file)

Parcourir...	Aucun fichier sélectionné.
--------------	----------------------------

Help

Help

Periodicity

Daily

Monthly

For daily data, users have to choose between “Only days with trading” or “all calendar days”:

- “All calendar days” lists all calendar days. Non-trading days are clearly marked as holidays or stock exchange closures.
- In contrast, the conventional “only days with trading” only displays the trading days.

Figure 5: Daily stock data

Result Selection

Only Days with Trading [More Information](#)

All Calendar Days

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

[reverse all](#) [unselect all](#) [select all](#)

It is possible to download large amount of data without limits, at both the code search and data extraction steps. EUROFIDAI will automatically send you a notification with a link to the requested data where it is ready.

eurofidai

CNRS UPS 3390

**Do not hesitate to contact us for any question:
info@eurofidai.org**

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The National Center for Scientific Research (CNRS) is a public organization under the responsibility of the French Ministry of Higher Education and Research.

As a pluridisciplinary institution, it covers all scientific disciplines, including the humanities and social sciences, biological sciences, nuclear and particle physics, information sciences, engineering and systems, physics, mathematical sciences, chemistry, earth sciences and astronomy, ecology and the environment.

As an interdisciplinary body, it promotes interaction between disciplines.

With 34.000 researchers, engineers and technicians, CNRS is organized around 10 thematic institutes which orchestrate its scientific policy, while its 19 divisions represent it in the French regions.

CNRS has a budget of approximately €3.3 billion. Its 1.053 research units, including 95% in partnership with universities, higher education institutions and other research organizations, are present throughout France.

