



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

CORPORATE EVENTS DAILY DATABASE

Version: May 2024



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

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1. Overview

1.1. Data coverage

The EUROFIDAI **Corporate Events** database includes data since 1977 and is updated quarterly. It covers corporate events for equities and mutual funds, listed in Europe, Asia, Middle East, Oceania, Africa or Latin-America.



https://www.eurofidai.org/sites/default/files/inline-files/corporate_events_data_sample.xlsx

1.2. Data Range & Origin

All data is provided by SIX Financial Information.

- Period: July 1977 - March 2024
- Number of corporate events: 50 979 086
- Number of securities: 1 233 390
- Number of issuers: 292 337

1.3. Definition of corporate events

Corporate events are defined as events that are pending or completed that affect:

1. The financial and/or physical status of a security. An event can be:
 - Mandatory: the holder of the security has no choice regarding the change in status of his shares (e.g. stock split),
 - Voluntary: the holder of the security has a choice about how the event will affect the status of her or his shares (e.g. rights offering linked to a corporate reorganization (merger or acquisition)),
2. The issuers (e.g. name change, sector change, general meeting, bankruptcy proceedings...).

1.4. Corporate Events Categories

EUROFIDAI regroups all corporate events into fourteen (14) categories:

- Corporate events overview (ZAD)
- Changes in capital and/or number of securities (ZKD)
- Class action (ZCD)
- Distributions / dividends (XCD)
- Institution basic data change (ZSD)
- Instrument capital structure (VKD)
- Issue conditions (EMD)
- Legal proceedings (ZVD)
- Listing / delisting (XHD)
- Listing events (HUD)
- Meeting (IGD)
- Redenomination of nominal currency (ZED)
- Taxes (XSD)
- Transformation (ZTD)

An event always refers to one or more companies and may consist of several subevents. Users are referred to the Excel file “**Corporate Events Data Descriptions Guide**” for an exhaustive list of events and subevents. Each of these subevents may have direct effects on a company or on one or several instruments issued by a company.

2. Structure of the Corporate Events Database

All corporate events and sub-events associated to a company are summarized in an Overview category (Corporate actions overview ZAD). It provides a complete summary of all corporate events and sub-events associated to a company. It may include a corporate event even if it is not followed by sub-events. Thus, corporate events may appear even in the absence of all the detailed information relative to the event.

Each event for each company involved is presented separately. A corporate action message thus relates precisely to an active institution and includes all instruments of this institution affected by the event.

Example: Consider the merger of companies A and B into new company C with the issue of new shares. This means that:



- Under company A: information is provided about the merger with B into new company C, as well as the transformation of all active instruments from A to C.
- Under company B: information is provided about the merger with A into new company C, as well as the transformation of all active instruments from B to C.
- Under company C: information is provided about the issue of new shares.

Only companies directly involved in the event will be regarded as involved companies, but not any other assisting companies (e.g. assisting in handling the event, such as paying agents and similar).

Subevents may relate to both instruments and companies. At least one subevent is required for each corporate action (however, the subevent may also be reported at a later date). Several subevents may exist in respect of a corporate action. They may be sequentially interdependent. The sequence is particularly important for proper processing.

Example: A company changes its name (corporate action type 6: change of institution basic data) and at the same time, increases its capital (corporate action type 1: capital change / restructuring). A separate ZAD is generated for each of these two events.

3. Data extraction : Procedures for Users

 **ALL THE DESCRIPTIONS OF THE VARIABLES ARE INCLUDED IN THE** 
FOLLOWING DATA GLOSSARY AS AN EXCEL DOCUMENT
ONE SHEET PER CATEGORY

https://www.eurofidai.org/sites/default/files/inline-files/corporate_events_data_descriptions_guide.xlsx

This section provides a step-by-step procedure to interrogate the corporate events database.

3.1 Code Search

The main purpose of the Code Search tab is to obtain a complete list of aggregate information associated with different corporate events affecting a company, such as the corporate events itself, the sub-events and their codes. See below for an example with Air Liquide.

A Code search can be conducted using one of five criteria:

- Eurofidai code
- Issuer name
- Issuer code (GK code)
- ISIN code
- Valoren code

Users with exact information on any of the criteria can directly proceed to the Data Extraction tab for a general extraction.

The Code Search tab can also be used to refine a corporate event search. If needed, users can refine their search using the following four criteria:

- Instrument Type
- Domicile of the company
- Corporate Events
- Corporate Sub Events



SEARCH CRITERIA

Criteria

Issuer Name

Issuer Name

List of Issuer Names (submit a file) [Help](#)

Instrument Type

Domicile [List](#)

Corporate Events [List](#)

Corporate Sub Events [List](#)

EXTRACTION RESULTS

Corporate Events Domicile of Issuer

Corporate Events Code Issuer Code (Company ID)

Corporate Sub Events Issuer Name

Corporate Sub Events Code

Instrument Name

Valoren Code (Instrument ID)

[Unselect all](#)

The output of the Code Search can be downloaded in two formats (.xlsx or .csv)

Partial Display of Results (10 rows max)

company id	corporate events code	corporate events	corporate sub events code	corporate sub events	instrument name	instrument id	issuer c
32842	HXD	Listing / delisting (HXD)	Not Available	Not Available	Air Liquide CI P - Act porteur	742848	256
32842	IGD	Meeting (IGD)	735	General meeting	Not Available	Not Available	256
32842	VKD	Instrument capital structure (VKD)	Not Available	Not Available	Air Liquide CI P - Act porteur	742848	256
32842	XCD	Distributions / dividends (XCD)	230	Cash distribution	Air Liquide CI P - Act porteur	742848	256
32842	XSD	Taxes (XSD)	297	Taxes	Air Liquide CI P - Act porteur	742848	256
32842	ZAD	Corporate actions overview (ZAD)	400	Company event - overview	Not Available	Not Available	256
32842	ZKD	Changes in capital and/or number of securities (ZKD)	403	Change of capital / number of instruments	Air Liquide CI P - Act porteur	742848	256
32842	ZSD	Institution basic data change (ZSD)	481	Name change	Not Available	Not Available	256
32842	ZTD	Transformation (ZTD)	414	Instrument name change	Air Liquide CI P - Act porteur	742848	256
32842	ZTD	Transformation (ZTD)	451	Split	Air Liquide CI P - Act porteur	742848	256

Downloading Results (Complete Results)

Users can then select the corporate events and the corresponding codes for a detailed search in the Data Extraction tab.

3.2 Data Extraction

The Data Extraction tab allows users to get detailed information on the corporate events concerning a company. Eurofidai identified 14 corporate events (See Section 1.4 for the list).

A Data Extraction search can be done using one of four criteria:¹

- Eurofidai code
- Issuer code (GK code)
- ISIN code
- Valoren code

A search can be restricted to a limited period, otherwise all historical corporate events will be considered.

Users can select ONE corporate event at the time. When clicking on an event, the list of sub-events associated to this corporate event will appear. Users can then select one or many sub-events.

¹Unlike for Code search, Data extraction search using the Issuer Name is not allowed since it requires the exact spelling of the company's name. Misspelling generates an error message.



SEARCH CRITERIA

Period (optional)

From To

Codes

Issuer Codes (Company ID)

- Issuer Codes (Company ID)
- List of Issuer Codes (submit a file)

32842

Parcourir... Aucun fichier sélectionné.

[Help](#)

[Help](#)

EXTRACTION RESULTS

- Corporate actions overview (ZAD)
 - 400: Company event - overview
 - Changes in capital and/or number of securities (ZKD)
 - Class action (ZCD)
 - Distributions / dividends (XCD)
 - Institution basic data change (ZSD)
 - Instrument capital structure (VKD)
 - Issue conditions (EMD)
 - Legal proceedings (ZVD)
 - Listing / delisting (HXD)
 - Listing events (HUD)
 - Meeting (IGD)
 - Redenomination of nominal currency (ZED)
 - Taxes (XSD)
 - Transformation (ZTD)

Search

The output of the Data Extraction search can be downloaded in two formats (.xlsx or .csv)

Partial Display of Results (10 rows max)

company id	initial entry date	corporate sub event	corporate sub event code	event id	date of last mutation	company short name
32842	2012-04-16	Company event - overview	400	3243729	2014-05-21	Air Liquide CI
32842	2017-10-23	Company event - overview	400	4734168	2017-11-30	Air Liquide CI

Downloading Results (Complete Results)

Spreadsheet:

Download