

### EUROPEAN FINANCIAL DATA INSTITUTE

## DATA DESCRIPTIONS GUIDE

## CORPORATE EVENTS DAILY DATABASE

Version: May 2024



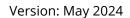


The European Financial Data Institute (EUROFIDAI – UAR3390) is a public academic institute attached to the CNRS (French National Center for Scientific Research) and the ESSEC Business School



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#### 1. Overview

#### 1.1. Data coverage

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

#### **⚠** DATA SAMPLE **⚠**

https://www.eurofidai.org/sites/default/files/inlinefiles/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:

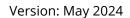
- Corporate events overview (ZAD)
- Changes in capital and/or number of securities (ZKD)
- Class action (ZCD)
- Distributions / dividends (XCD)
- Institution basic data change (ZSD)
- Instrument capital structure (VKD)
- Issue conditions (EMD)
- Legal proceedings (ZVD)
- Listing / delisting (XHD)
- Listing 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, coporate events may appear even in the absence of all the detailed information relative to the event.

Each event for each company involved is presented seperately. 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 coporate events itself, the sub-events and their codes. See below for an example with Air Liquide.

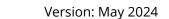
A Code search can be conducted using one of five criteria:

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

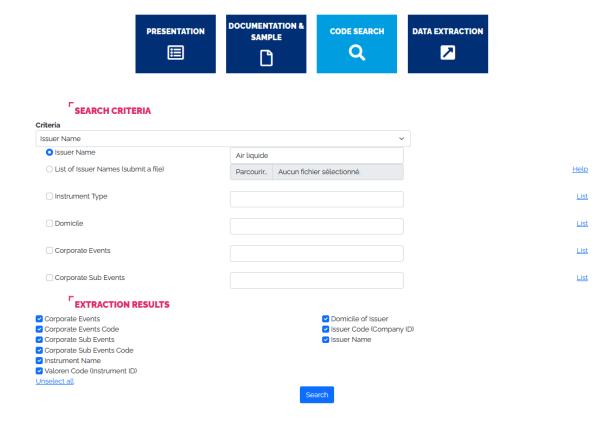
Users with exact information on any of the criteria can directly proceed to the Data Extraction tab for a general extraction.

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

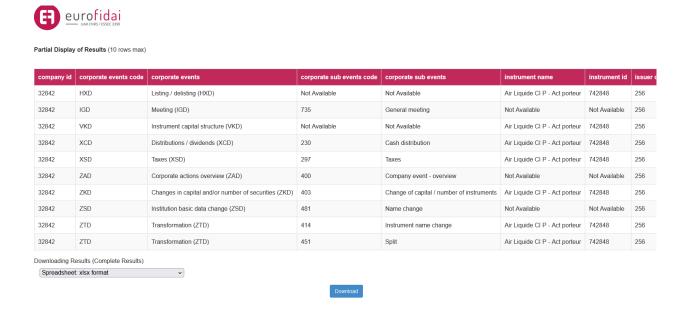
- Instrument Type
- Domicile of the company
- Corporate Events
- Corporate Sub Events







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



Users can then select the coporate 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:<sup>1</sup>

- 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.

<sup>&</sup>lt;sup>1</sup>Unlike 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.



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<u>Help</u>

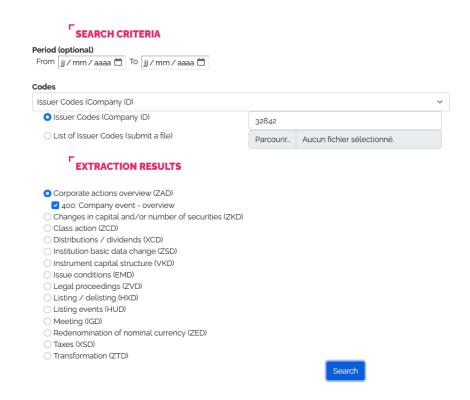
<u>Help</u>











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)

