Data Definition of DataStream Data:

Daily Trading Volume in Euro (in 1 year prior) – Stocks

VARIABLES THAT USE THIS DATA:

- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, other Measurements of Dependency and Volatility: Illiquidity Ratio, noted as Amihud.

DATATYPE: X(VA)~E

COMMAND: = DSGRID.("LDJSTOXX*MMYY*", "X(VA)~E", "*startDate*", "*endDate*", "D", "RowHeader=true;TimeSeriesList=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;YearlyTSFormat=false;QuarterlyTSFormat=false;Clearself=y;MonthlyTSFormat=True")

- With *MMYY* the first month of each quarter, with the months ranging from 0102 until 0324.
- With *startDate* and *endDate* in YYYY-MM-DD format; *startDate* the first day of the year prior to MMYY and *endDate* the last day of two months after the MMYY. For example, for Jan 2002, 2001-01-01 and 2002-03-31.

DEFINITION: This is the monetary value of the shares, bonds, etc. on that particular day. Note that these are converted to euro.