

Modern financial research is reliant on the availability of high-quality data. By providing financial data to researchers and students free of charge, SHoF Research Data Center aims to lower the barriers to conducting high-quality empirical research. The data sets are available for the academic community only. In this Newsletter we have compiled information about some of the data SHoF can provide.

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# The SHoF Fund Data from Morningstar is live!

The newly launched database is an extensive dataset featuring detailed historical records of over 9,000 investment funds available in the Nordic countries. Read more below.

DISCOVER ALL DATASETS AVAILABLE AT SHOF RESEARCH DATA CENTER

### Fama French Factors

The [Fama-French](#) three-factor model (market, size, value), developed by Eugene Fama and Kenneth French, improves on the traditional CAPM model by explaining a larger fraction of long-term expected return variations. This data set also includes the momentum factor proposed by Mark Carhart.

### Historical Archives

There are four [Historical archives](#). The archives include: 1. Annual reports for companies listed at the Stockholm Stock Exchange from 1912 to 1978 2. Official stock lists from the Stockholm Stock Exchange from 1912 to 2007. 3. Weekly Swedish newspaper Affärsvärlden from 1901 to 2017 4. The annual publications of "Owners and Power in

### FinBas

[Finbas](#) is a high-quality financial database containing daily end-of-day stock price data, corporate actions and fundamentals from the Nordic Stock Exchanges, MTF's and OTC markets. Data is available for Sweden since 1912, Norway since 1980, Denmark since 1993, and Finland since 1986.

### NASDAQ HFT

[NASDAQ HFT](#) (High-frequency trading) database contains all messages (orders, cancellations and trades) sent and received to the Stockholm Stock Exchange matching engine. All datasets are based on the NASDAQ OMX Historical ITCH files.

Sweden's Listed Companies" from 1985 to 2015.

### Nordic Compass

[Nordic Compass](#) – Swedish House of Finance's ESG Database – Environmental, Social and Governance data (ESG) information on 400+ publicly traded Nordic large and mid-cap companies since 2013. This data is collected from company reports and dis-closures by a dedicated team, then organized and standardized. It includes ISIN codes and organization numbers, linking to other datasets.

### Serrano

The [Serrano](#) Database covers most legal forms in the Swedish business community. (University license based; currently Stockholm School of Economics, Stockholm University, KTH Royal Institute of Technology, Lund University, Umeå University, Uppsala University, University of Gothenburg, Örebro University, University of Gävle).

### PATLink

[PATLink](#) provides a file linking unique patent/trademark IDs with distinct organization IDs. The patent file covers all patents held by Swedish firms since 1990, sourced from Patstat, while organization numbers are pulled from the Serrano database. This pairing enables the connection of patent details with financial data for the corresponding patenting companies.

### SHoF Fund Data Morningstar

[SHoF Fund Data Morningstar](#) is a dataset containing detailed historical data of more than 9,000 investment funds that are available for sale in the Nordic countries, including Sweden, Norway, Denmark, Finland. The majority type of funds in the dataset are open-end mutual funds, but there are also a small fraction of ETFs, hedge funds, money market funds, and closed-end funds. The dataset is created based on fund data from Morningstar. The fund performance result is dating back to 1970.

[Find all data sets](#)

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## INTERVIEW

### Q&A with Henrik Talborn



Henrik Talborn, Head of National Data Center at Swedish House of Finance, gives a view of the center's objectives and shares a few insights on FinBas and NASDAQ HTF.

[Read interview](#)

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## RESEARCH IN THE SPOTLIGHT

### Benefits of Homeownership: Insights from a Swedish Experiment

A new study looks into a unique experiment in Sweden where renters were offered, then unexpectedly denied, the chance to buy their apartments. It offers a rare, data-driven glimpse into the true economic effects of owning a home, essential for informing future housing policies.

[Read full story](#)

### Carbon Pricing Significantly Reduces Emissions: New Study

Carbon pricing accounts for at least a third of emissions reduction from 1991-2015 in Sweden. Without it, emissions would have been 30% higher, underscoring the importance of effective carbon pricing policies in the global fight against climate change.

[Read full story](#)

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## NEW SHOF APPOINTMENTS

### Mariassunta Giannetti Appointed ECGI Fellow



The European Corporate Governance Institute (ECGI) appointed SHoF Mariassunta Giannetti (SSE) as Fellow, recognizing her contributions in the field of corporate governance. Giannetti is among eight new appointees announced in January. Previously appointed Fellows include Nobel Laureates Bengt Holmström and Douglas Diamond.

[Read](#)

### Per Strömberg Named Vice President of the Royal Swedish Academy of Sciences



SHoF Per Strömberg (SSE) has been elected as the new Vice President of the Royal Swedish Academy of Sciences, known for awarding the Nobel Prizes. In his new role and as an economist, Strömberg is committed to advocating for the social sciences within the Academy's leadership.

[Read](#)

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## ABOUT SHOF

The Swedish House of Finance (SHoF) at the Stockholm School of Economics is Sweden's national research center for financial economics.

SHoF is an equally private and government funded, nonprofit, nonpartisan organization. It hosts approximately 40 resident research fellows with research assistants, as well as around 30 PhD students in finance.

Sweden's national research center in financial economics

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