**The following table describes all the news events we used to identify Brexit sensitive companies. To select ‘Brexit-related’ news events we used a simple rule that the sterling dollar exchange rate needed to move by +/- 0.5% within 30 minutes of the story, supplemented by our own judgement. Should the event happen after the markets were closed the next day has been used for estimation.**

**Appendix – list of events**

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| **Date** | **Dates affected** | **Event** |
|
| 24/06/2016 | 24-28/06/2016 | EU referendum |
| 30/09/2016 | 03/10/2016 | Media report the Prime Minister confirming that Article 50 will be triggered before end of March 2017 |
| 11/10/2016 | 11/10/2016 | Media report on leaked government papers stating that "Hard" Brexit will cost the Treasury up to £66bn |
| 12/10/2016 | 12/10/2016 | Media report that the Government has accepted the need for a substantive parliamentary debate before the UK triggers article 50. |
| 18/10/2016 | 18/10/2016 | Media report that MPs will be asked to vote on final Brexit deal |
| 03/11/2016 | 03/11/2016 | High court rules that Parliament alone has the power to trigger Brexit.  |
| 21/11/2016 | 21/11/2016 | Media report that Prime Minister comments at the CBI hint at a ‘transitional arrangement’ to avoid a ‘cliff edge’ |
| 27/11/2016 | 28/11/2016 | Media report that Governor Carney supports a 'transitional arrangement' |
| 01/12/2016 | 01/12/2016 | Media report that David Davis comments that the UK may make EU budget contributions to maintain access to the single market |
| 12/12/2016 | 13/12/2016 | Media report Chancellor Philip Hammond’s support for a transitional arrangement |
| 15/12/2016 | 15/12/2016 | Media report comments from Sir Ivan Rogers that it could take over a decade to negotiate a deal over the UK’s relationship with the EU |
| 09/01/2017 | 09/01/2017 | Media report on Prime Minister's comments as signalling a “hard Brexit” |
| 12/01/2017 | 12/01/2017 | Media report on forthcoming speech by the Prime Minister on Brexit |
| 16/01/2017 | 16/01/2017 | Media speculate that the Prime Minister's will underline her willingness to countenance a ‘hard Brexit’ in forthcoming speech |
| 17/01/2017 | 17/01/2017 | Prime Minister speech: The government’s negotiating objectives for exiting the EU  |
| 24/01/2017 | 24/01/2017 | The Supreme Court rules that Parliament must vote on whether the government can start Brexit process |
| 25/01/2017 | 25/01/2017 | Media report that the Prime Minister has announced the government will set out its Brexit plans in a formal policy document |
| 18/04/2017 | 18/04/2017 | General election announcement |
| 25/05/2017 | 26/05/2017 | Media report on YouGov poll indicating further fall in Conservative Party lead over Labour Party |
| 31/05/2017 | 31/05/2017 | Media report on Panelbase poll showing a 15 percentage point lead for the Conservative Party over the Labour Party |
| 08/06/2017 | 09/06/2017 | UK general election |
| 15/08/2017 | 15/08/2017 | HM Government publishes policy paper on future customs arrangements |
| 12/10/2017 | 12/10/2017 | Media report Michel Barnier comments that negotiations have reached a state of "deadlock" on settlement for the divorce bill |
| 12/10/2017 | 13/10/2017 | Media report that the UK could be offered a 2-year transition period |
| 29/11/2017 | 29/11/2017 | Media report that the UK has offered a larger potential "divorce bill" to the EU |
| 04/12/2017 | 04/12/2017 | Media report that the UK has conceded key points in Brexit negotiations about the Ireland border |
| 08/12/2017 | 08/12/2017 | UK/EU joint report on progress in negotiations |
| 19/01/2018 | 22/01/2018 | Media report comments from French President Macron suggesting the UK could get a trade deal after Brexit but could not ‘cherry pick’. |
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