



eurofidai
— UAR CNRS / ESSEC 3390

EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

GLOBAL MARKET INDICES
DAILY DATABASE

Version: March 2024



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

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Database update

The EUROFIDAI Global Market Indices Database has been updated through **December 2023**.

The database provides now:

- **294 579 indices**
- **977 institutions or issuers**
- **598 308 048 observations**

1. Global/Market Indices

Global Indices refer to the indices that are not calculated by EUROFIDAI but **provided by organized markets** such as the S&P 500 or the MSCI World. This database is **updated quarterly** and provides information on **294 579 indices** issued by **977 institutions or issuers**, with **598 308 048 observations since January 1st, 1980**. The database is mainly composed of equity indices, but many other types of indices are also available.

1.1 Data definitions

Table 1 provides the list of “Code Search” variables while Table 2 lists the variables that can be extracted for the database (Data Extraction) tab.

Table 1: Code Search Variables		
Variable	Description	
date_first_available_data	First date at which the EUROFIDAI code is available	
date_last_available_data	Last date at which the EUROFIDAI code is available	
eurofidai_code	EUROFIDAI code of the index	
index_name	Name of the index	
index_status_code	Code for the index status	
index_status_name	Index status	
	1	Not yet issued
	4	Inactive
	7	In liquidation/dissolution
	8	Active
9	In default	
isin_code_beginning_date	First date at which the ISIN code is valid	
isin_code_beginning_date	First date at which the ISIN code is valid	
isin_code_status_code	Code for the status of the ISIN code	
isin_code_status_name	ISIN code status	
	1	Reserved

Table 1: Code Search Variables

Variable	Description	
	2	Active
	3	Deleted
	4	Reactivated
	5	Change pending
	6	ISIN transferred
	7	Validated
	8	Provisional
	9	Private
	99	Other
listing_classification	3	Index
	6	Interest Rates
	15	NASDAQ Global Select Market
	30	Equities
	32	Foreign equities
	40	Structured products
	50	Bonds
	79	Exchange traded Funds
	80	Anlagefonds (Investment Funds)
	82	Exchange rates
	92	Technical instruments
	93	Futures Underlying
	165	Index and Participation Certificate
	261	1st Section
522	SMI	
532	ZKB Index	
number_observations	Number of available observations	
sicovam_code	SICOVAM code of the index	
stock_exchange_code	Code of the provider or the stock exchange	
stock_exchange_name	Name of the provider or the stock exchange	

Table 1: Code Search Variables

Variable	Description
stock_exchange_country_name	Country of the provider or the stock exchange
stock_exchange_type_name	Type of the provider or the stock exchange
valoren_code	VALOREN code of the index
valoren_code_expiration_date	Date at which the VALOREN code expired
valoren_code_expiration_reason_code	Code for the reason why the VALOREN code expired
valoren_code_expiration_reason_name	Reason for which the VALOREN code expired

Table 2: Data Extraction Variables

Variable	Description
adjust_coef	Adjustment coefficient
closing value	Closing value of the index
eurofidai_code	EUROFIDAI code of the index
highest value	Highest value of the index
lowest value	Lowest value of the index
opening value	Opening value of the index
quotation_date	Trading date

1.2 EUROFIDAI Code Structure

The EUROFIDAI code is **the unique identification code attributed by EUROFIDAI** to each index. The EUROFIDAI code has a specific structure. For indices, the EUROFIDAI code is in the range from 300,000,000,000,000 to 399,999,999,999,999.

The EUROFIDAI code is made up of **fifteen numeric digits** and is constructed as follows for indices:

- the first three digits correspond to the type of index (300 for Global Indices),
- the seven middle digits correspond to the instrument identifier,

- the last five digits identify the provider or the stock exchange.

1.3 Extracting data from the “Global Indices” database

1.3.1 STEP 1: How to find the EUROFIDAI codes (“Code search” tab)

There are three ways to search for time series data of an index:

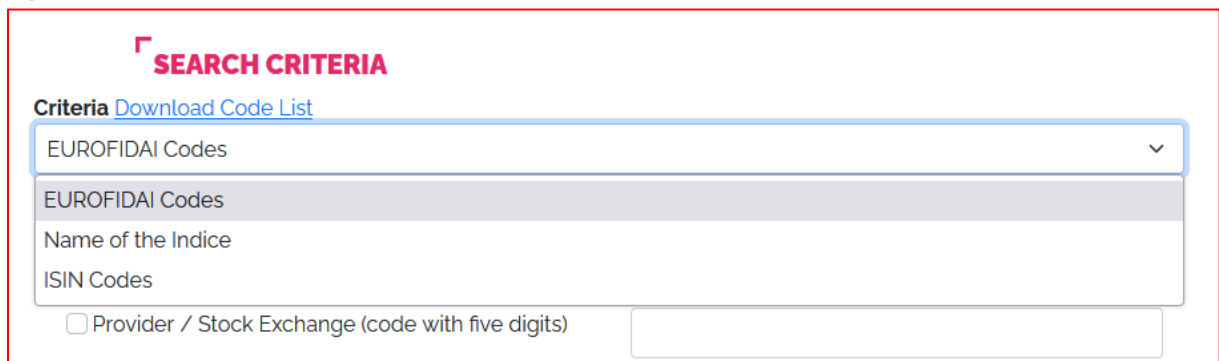
- Eurofidai code of the index
- Name of the index
- ISIN code of the index

The complete list of indices with the above information can be found in an Excel (or CSV) file on our website by clicking on the “Download Code List’ below the heading “Search Criteria” in the Code Search tab (See **Figures 1 & 2**).

Note that a Eurofidai code is specific to an index for a given stock exchange. Thus, two indices listed on two different stock exchanges have different Eurofidai codes. If you search by ISIN code or by index name, you can narrow down the search of an index by specifying the stock exchange in order to obtain the Eurofidai code.

A number of index characteristics have been selected by default. Additional characteristics can be selected by the user (See **Figure 3**).

Figure 1: Code Search 1



SEARCH CRITERIA

Criteria [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes

Name of the Indice

ISIN Codes

Provider / Stock Exchange (code with five digits)

Figure 2: Code Search 2

SEARCH CRITERIA

Criteria [Download Code List](#)

EUROFIDAI Codes

EUROFIDAI Codes

List of EUROFIDAI Codes (submit a file)

Provider / Stock Exchange (code with five digits)

Parcourir...
Aucun fichier sélectionné.

Figure 3: Code Search – Information on “Global Indices”

EXTRACTION RESULTS

Date First Available Data

Date Last Available Data

Eurofidai Code

Index Name

Isin Code

Isin Code Beginning Date

Stock Exchange Country

Stock Exchange Name

Stock Exchange Type

[select all](#)

Code Sicovam

Code Valoren

Code Valoren Expiration Date

Code Valoren Expiration Reason

Listing Classification

Number of observations

Reference Currency

Status of Index

1.3.2 STEP 2: How to extract data

Under the “Data Extraction” tab, specify the EUROFIDAI code of the index (or a list of codes in a txt file, one code per row) to extract index time series (See **Figure 4**).

An extraction can be limited to a specific time period (See Period under Search Criteria in Figure 4). Otherwise, the extraction will apply to the entire period for which the data is available for the index.

Figure 4: Data Extraction

SEARCH CRITERIA

Period (optional)
From To

Codes [Download Code List](#)

EUROFIDAI Codes
 List of EUROFIDAI Codes (submit a file)

EXTRACTION RESULTS

Adjustment Coefficient
 Closing Value
 Highest Value
 Lowest Value
 Opening Value
[select all](#)