



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 are **provided by organized markets**, the S&P 500 and MSCI World for instance. This database is **updated quarterly** and provides **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 and Table 2 summarize the list of variables available in the s database respectively from “Code Search” tab and “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 | Explicit designation for the index status (for example, “active” or “inactive”) | |
| 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 | Explicit designation for the status of the ISIN code (1 for “Reserved”, 2 for “Active”, 3 for “Deleted”, 4 for “Reactivated” or 5 for “Change pending”) | |
| listing_classification | 3 | Index |
| | 6 | Interest Rates |

Table 1: Code Search Variables

| Variable | Description | |
|--|---|-------------------------------------|
| | 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 identifying the index | |
| stock_exchange_code | Code of the provider or the stock exchange | |
| stock_exchange_name | Name of the provider or the stock exchange | |
| stock_exchange_country_name | Country of the provider or the stock exchange | |
| stock_exchange_type_name | Explicit designation for the 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 | Reason for which the VALOREN code expired | |
| valoren_code_expiration_reason_name | Explicit explanation of the 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 | The highest value of the index |
| lowest value | The 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 numbers correspond to the type of index (300 for Global Indices),
- the seven middle digits correspond to the instrument identifier,
- the last five numbers are associated with 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)

To extract index time series, you can use the EUROFIDAI code or the ISIN code of the indices.

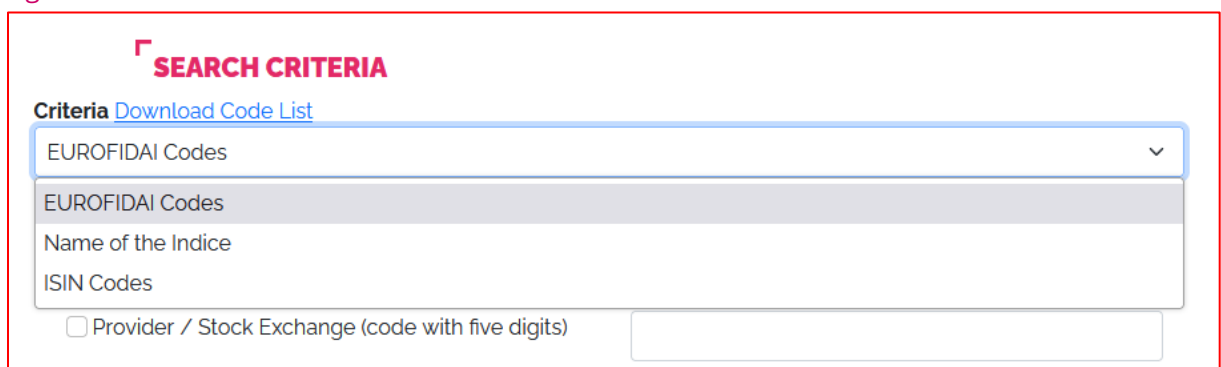
There are two ways to find a EUROFIDAI code:

- a complete list of all indices included in our database is available on our website (see “Code list” under the “Code search” tab)

- under the “Code search” tab (see **Figure 1 & 2**), type (part of) the indice name, or an ISIN code, or a VALOREN code (or a list of indices names, or ISIN codes or VALOREN Codes)

To make sure you select the EUROFIDAI code that most closely matches your request, you can narrow down the search by selecting the stock exchange. You can also select other characteristics informations to help you better select your EUROFIDAI codes (see **Figure 3**)

Figure 1: Code Search 1



SEARCH CRITERIA

Criteria [Download Code List](#)

EUROFIDAI Codes

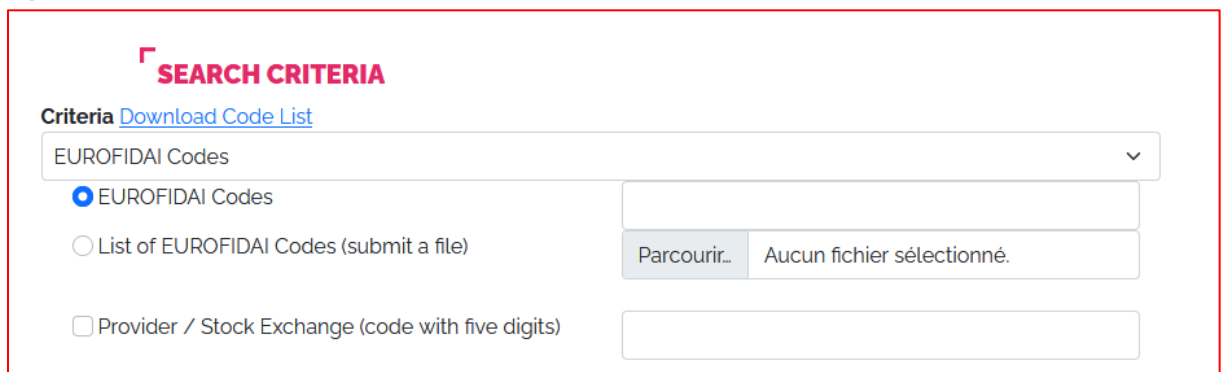
EUROFIDAI Codes

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

| | |
|---|---|
| <input checked="" type="checkbox"/> Date First Available Data <input checked="" type="checkbox"/> Date Last Available Data <input checked="" type="checkbox"/> Eurofidai Code <input checked="" type="checkbox"/> Index Name <input type="checkbox"/> Isin Code <input type="checkbox"/> Isin Code Beginning Date <input type="checkbox"/> Stock Exchange Country <input type="checkbox"/> Stock Exchange Name <input type="checkbox"/> Stock Exchange Type select all | <input type="checkbox"/> Code Sicovam <input type="checkbox"/> Code Valoren <input type="checkbox"/> Code Valoren Expiration Date <input type="checkbox"/> Code Valoren Expiration Reason <input checked="" type="checkbox"/> Listing Classification <input checked="" type="checkbox"/> Number of observations <input type="checkbox"/> Reference Currency <input type="checkbox"/> Status of Index |
|---|---|

1.3.2 STEP 2: How to extract data

Under the “extraction” tab, use the EUROFIDAI code (or a list of codes in a txt file, one code per row) to extract index time series.

You can limit your search to a specific time period (see **Figure 4**). If no period is chosen, by default, the data is returned for the whole period where data are available.

Figure 4: Data Extraction

SEARCH CRITERIA

Period (optional)
 From To

Codes [Download Code List](#)

EUROFIDAI Codes ▼

EUROFIDAI Codes
 List of EUROFIDAI Codes (submit a file)

Parcourir..

EXTRACTION RESULTS

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