EUROPEAN FINANCIAL DATA INSTITUTE

DATA DESCRIPTIONS GUIDE

GLOBAL MARKET INDICES
DAILY DATABASE

Version: April 2025

CONTENTS

![eurofidai logo](eurofidai CNRS UAR 3390)

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Database update

The EUROFIDAI Global Market Indices Database has been updated through **December 2024.**

The database provides now:

- **297 406 indices**
- **977 institutions or issuers**
- **610 631 969 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 **297 406 indices** issued by **977 institutions or issuers**, with **610 631 969 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_avalaible_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)

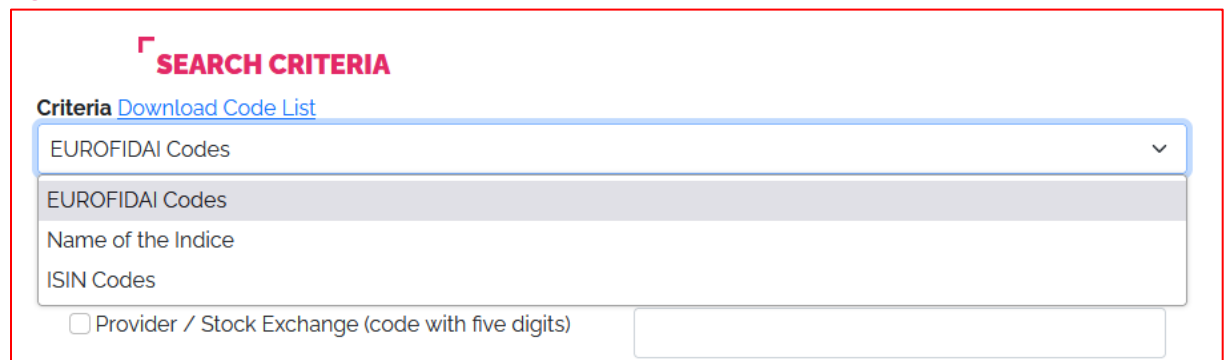There are three ways to search for time series data of an index:

- 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

Figure 2: Code Search 2

Figure 3: Code Search – Information on "Global Indices"

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 [jj / mm / aaaa 📅] To [jj / mm / aaaa 📅]

Codes Download Code List

[EUROFIDAI Codes ⌄]

● EUROFIDAI Codes [   ]

○ List of EUROFIDAI Codes (submit a file)   [Parcourir...] [Aucun fichier sélectionné.]

EXTRACTION RESULTS

☐ Adjustment Coefficient
☐ Closing Value
☐ Highest Value
☐ Lowest Value
☐ Opening Value
select all