



eurofidai  
CNRS UPS 3390

## DATA DESCRIPTION GUIDE

### Exchange rates

### Daily Database



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European Financial Data Institute – [www.eurofidai.org](http://www.eurofidai.org)



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## Update of March 2015

The EUROFIDAI spot exchange rate database was updated until December 2014.

Our selection contains 4097 spot quotations and 7 792 616 observations. Our complete database contains 14 845 quotations and 17 610 388 observations.

### Reminder:

For the EUROFIDAI spot exchange rates database, a new option is available. This option is available under the tab “Codes research”, in the “Result selection” section, by clicking on “Selected EUROFIDAI codes (NEW)”.

This option offers you only one code, selected by EUROFIDAI. For example, if you would like the code of the quotation “number of USD per Euro”<sup>1</sup>, instead of listing all codes and/or quotations from different contributors (suppliers or places), this option gives a simplified result, providing one single code selected by EUROFIDAI and one single quotation (per day and per exchange rate type).

For specific research on exchange rates, and if you need quotations listed by different suppliers or places, you need to use the other option displaying all the EUROFIDAI codes.

We included new variables like the MID, BID and ASK for the closing, opening, highest and lowest spot exchange rates, as well as settlement exchange rate.

Please note: the publications of the **forward exchange rates database was interrupted**, due to new regulations of our contributors of raw data (suppliers and/or places), limiting the data to the end of 2011. The database is still available upon demand.

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<sup>1</sup> See table 1 for the explanations of currency codes.



# EUROFIDAI SPOT EXCHANGE RATES DAILY DATABASE

## Procedures for users

To get a spot exchange rate, it is necessary to obtain the associated EUROFIDAI code to extract data. Using the “Codes Research” tab, you can find the EUROFIDAI code in several ways:

- **by one EUROFIDAI code** (if you already know the code)
  - Eurofidai Codes
- **by a list of EUROFIDAI codes** (if you already know the list)
  - List of Eurofidai Codes (submit a file)
- **by one ISIN code** (if you already know the code)
  - Isin Codes
- **by a list of ISIN codes** (if you already know the list)
  - List of Isin Codes (submit a file)
- **by base currency** (or, in the same way, a group of base currencies)
  - For fix amount of (base currency)  [List](#)
- **by counter currency** (or, in the same way, a group of counter currencies)
  - X units of (counter currency)  [List](#)
- **by base currency** (or, in the same way, a group of base currencies) **and counter currency** (or, in the same way, a group of counter currencies)
  - For fix amount of (base currency)  [List](#)
  - X units of (counter currency)  [List](#)

The period and the number of observations vary with the base currency and the counter currency (see code list).



## Result Selection

- Selected EUROFIDAI Codes (NEW)
- ALL EUROFIDAI Codes

### **Option “SELECTED EUROFIDAI CODES”**

The aforementioned “Selected EUROFIDAI Codes” option is by default selected. This option gives you a simplified result, providing only one code, selected by EUROFIDAI.

For example, if you want the code of the quotation “number of U.S dollars per Euro”, instead of listing all codes and/or quotations from different contributors (suppliers or places), **this option provides one single code selected by EUROFIDAI and one single quotation (per day and per exchange rate type)**. This data can be used for simple conversions, for instance dividends or returns.

For specific research on exchange rates, and if you need quotations listed by different suppliers or places, you need to use the other option displaying all the EUROFIDAI codes.

### **Option “ALL EUROFIDAI CODES”**

The EUROFIDAI database of daily spot exchange rates consists of 14 845 quotations and 17 610 388 observations. Available currencies are quoted against the main currencies (euro, U.S. dollar, Swiss franc, pound sterling and before Euro, French franc and deutsche mark). For example, on July 01, 2013, the value of the U.S. dollar is quoted as 1.3043 U.S. dollar per Euro. In other words, one Euro was exchanged in the foreign exchange market for 1.3043 U.S. dollar. Conversely, the value of the Euro is given by the reciprocal of 1.3043, which is 0.7667 Euro. EUROFIDAI provides these two types of exchange rates when we have the two quotations.

Missing exchange rates can be built by easy calculations. For example, the number of Swedish krona per Japanese yen can be obtained by multiplying the number of Swedish krona per U.S. dollar by the number of U.S. dollars per Japanese yen.



## Database Structure

The various data types, available in the EUROFIDAI spot exchange rates database, are summarized in the following table.

**Table 1: Data Types Recorded in the Spot Exchange Rates Database**

<b>Variable (English name)</b> <i>(French version)</i>	<b>Description</b>
<b>EUROFIDAI_CODE</b> <i>(CODE_EUROFIDAI)</i>	EUROFIDAI code of the exchange rate
<b>BEGDATE_EUROFIDAI_CODE</b> <i>(DEBDISPO_CODE_EUROFIDAI)</i>	Date of first available data for the EUROFIDAI code
<b>FIX_AMOUNT_OF_BASE_CURRENCY</b> <i>(MONTANT_FIXE_MONNAIE_REFERENCE)</i>	The amount of base currency
<b>ENDDATE_EUROFIDAI_CODE</b> <i>(FINDISPO_CODE_EUROFIDAI)</i>	Date of last available data for the EUROFIDAI code
<b>ISIN_CODE</b> <i>(CODE_ISIN)</i>	ISIN code of the exchange rate
<b>ISIN_CODE_STATUS</b> <i>(STATUT_CODE_ISIN)</i>	Code for the status of the ISIN code
<b>ISIN_CODE_STATUS_NAME</b> <i>(LIBELLE_STATUT_CODE_ISIN)</i>	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")
<b>BEGDATEAV_ISIN_CODE</b> <i>(DEB_CODE_ISIN)</i>	First date at which the ISIN code is valid
<b>ENDDATEAV_ISIN_CODE</b> <i>(FIN_CODE_ISIN)</i>	Last date at which the ISIN code is valid
<b>VALOREN_CODE</b> <i>(CODE_VALOREN)</i>	VALOREN code of the exchange rate
<b>VALOREN_CODE_EXPIRATION_DATE</b> <i>(DATE_EXPIRATION_CODE_VALOREN)</i>	Date at which the VALOREN code expired
<b>VALOREN_CODE_EXPIRATION_REASON</b> <i>(RAISON_EXPIRATION_CODE_VALOREN)</i>	Reason for which the VALOREN code expired



<b>Variable (English name)</b> <i>(French version)</i>	<b>Description</b>
<b>VALOREN_CODE_EXPIRATION_REASON_NAME</b> <i>(LIBELLE_RAISON_EXPIRATION_CODE_VALOREN)</i>	Explicit explanation of the reason for which the VALOREN code expired
<b>EXCHANGE_RATE_NAME</b> <i>(NOM_COURS_CHANGE)</i>	Name of the exchange rate (the exchange rate name is to read as follows: the first currency code is the base currency code and the second one is the counter currency code. For instance, the code 814 followed by the code 333 are the Euro and the USD codes, meaning the quotation will provide the number of U.S dollars per euro)
<b>NUMBER_OBSERVATIONS</b> <i>(NB_OBSERVATIONS)</i>	Number of observations for the exchange rate
<b>BASE_CURRENCY</b> <i>(MONNAIE_REFERENCE)</i>	Code for the base currency ( <i>see below for explanations</i> )
<b>BASE_CURRENCY_NAME</b> <i>(NOM_MONNAIE_REFERENCE)</i>	Name of the base currency ( <i>see below for explanations</i> )
<b>COUNTER_CURRENCY</b> <i>(DEVISE)</i>	Code for the counter currency ( <i>see below for explanations</i> )
<b>COUNTER_CURRENCY_NAME</b> <i>(NOM_DEVISE)</i>	Name of the counter currency ( <i>see below for explanations</i> )
<b>STATUS</b> <i>(STATUT)</i>	Code for the exchange rate status
<b>STATUS_NAME</b> <i>(LIBELLE_STATUT)</i>	Explicit designation for the exchange rate status (for example, “active” or “inactive” )
<b>SOURCE</b> <i>(SOURCE)</i>	Code of the information source
<b>SOURCE_NAME</b> <i>(NOM_SOURCE)</i>	Name of the information source
<b>SOURCE_TYPE</b> <i>(TYPE_SOURCE)</i>	Explicit designation for the type of the source
<b>SOURCE_COUNTRY_NAME</b> <i>(NOM_PAYS_SOURCE)</i>	Name of the country’s information source
<b>OPENING_MID_EXCHANGE_RATE</b> <i>(COURS_OUVERTURE_MID)</i>	Opening Mid exchange rate
<b>OPENING_BID_EXCHANGE_RATE</b> <i>(COURS_OUVERTURE_BID)</i>	Opening BID exchange rate



<b>Variable (English name)</b> <i>(French version)</i>	<b>Description</b>
<b>OPENING_ASK_EXCHANGE_RATE</b> <i>(COURS_OUVERTURE_ASK)</i>	Opening ASK exchange rate
<b>CLOSING_MID_EXCHANGE_RATE</b> <i>(COURS_CLOTURE_MID)</i>	Closing Mid exchange rate
<b>CLOSING_BID_EXCHANGE_RATE</b> <i>(COURS_CLOTURE_BID)</i>	Closing BID exchange rate
<b>CLOSING_ASK_EXCHANGE_RATE</b> <i>(COURS_CLOTURE_ASK)</i>	Closing ASK exchange rate
<b>LOWEST_MID_EXCHANGE_RATE</b> <i>(COURS_PLUS_BAS_MID)</i>	Lowest MID exchange rate
<b>LOWEST_BID_EXCHANGE_RATE</b> <i>(COURS_PLUS_BAS_BID)</i>	Lowest BID exchange rate
<b>LOWEST_ASK_EXCHANGE_RATE</b> <i>(COURS_PLUS_BAS_ASK)</i>	Lowest ASK exchange rate
<b>HIGHEST_MID_EXCHANGE_RATE</b> <i>(COURS_PLUS_HAUT_MID)</i>	Highest MID exchange rate
<b>HIGHEST_BID_EXCHANGE_RATE</b> <i>(COURS_PLUS_HAUT_BID)</i>	Highest BID exchange rate
<b>HIGHEST_ASK_EXCHANGE_RATE</b> <i>(COURS_PLUS_HAUT_ASK)</i>	Highest ASK exchange rate
<b>ADJUSTED_EXCHANGE_RATE</b> <i>(COURS_AJUSTE)</i>	Adjusted exchange rate
<b>ESTIMATED_EXCHANGE_RATE</b> <i>(COURS_ESTIME)</i>	Exchange rate which, according to the various situations, can be defined in a different way
<b>ESTIMATED_EXCHANGE_RATE_INDIC</b> <i>(INDIC_COURS_ESTIME)</i>	Code associated with the choice made for the estimated exchange rate
<b>ESTIMATED_EXCHANGE_RATE_INDIC_NAME</b> <i>(LIBELLE_INDIC_COURS_ESTIME)</i>	Explicit explanation of the choice made for the estimated exchange rate
<b>SETTLEMENT_EXCHANGE_RATE</b> <i>(COURS_REGLEMENT)</i>	Settlement Exchange Rate



<b>Variable (English name)</b> <i>(French version)</i>	<b>Description</b>
<b>ADJUST_COEF</b> <i>(COEF_AJUST)</i>	Adjustment coefficient
<b>QUOTATION_DATE</b> <i>(DATE_COTATION)</i>	Trading date

### **EUROFIDAI CODE (EUROFIDAI\_CODE)**

This is the unique identification code attributed by EUROFIDAI to each exchange rate. The EUROFIDAI code has a specific structure: for exchange rates, the EUROFIDAI code is in the range from 500,000,000,000,000 to 599,999,999,999,999.

Example of a spot exchange rate code:

The EUROFIDAI code for the quotation EUR/USD is 500081433310152.

The first number of the EUROFIDAI code for exchange rates is 5.

000 means that the maturity is 0 meaning it is a spot exchange rate.

814 and 333 are two keys representing the euro (the base currency here) and the U.S. dollar (the counter currency here) respectively. The quotation will provide the number of U.S dollars per Euro.

The last five numbers identify the considered foreign exchange market or of the contributor. For instance, 10 152 is the identification number of the Chicago Mercantile Exchange (C.M.E.).

If the 5 last numbers are 60001, this means that we merged several different suppliers and identify EUROFIDAI as a contributor.

You can download a csv file containing Eurofidai codes and additional information (other codes, name, observation period...) on the Eurofidai web site (under Daily databases > exchange rates > forward).

### **BASE CURRENCY (BASE\_CURRENCY)**

The base currency corresponds to the reference currency in a currency pair quoted on the foreign exchange market (Forex). For example, if the U.S. dollar is the base currency, the quotation will provide the number of another currency (counter currency) per U.S dollar. "The amount of base currency is mainly equal to one; but sometimes, it can be equal to another value. For instance, if you consider the Japanese Yen (JPY) as the base currency, the fixed amount is equal to 100. The fixed amount of base currency will be given in the "Fixed amount of base currency" each time you will download exchange rates"



### **COUNTER CURRENCY (COUNTER\_CURRENCY)**

The counter currency corresponds to the currency you want to have the quotation per a base currency. If the base currency is the Euro and the counter currency is the U.S. dollar (USD), the quotation will provide the number of USD per Euro. The counter currency is sometimes called quote currency.

### **ADJUSTMENT COEFFICIENT (ADJUST\_COEFF)**

If the considered currency has been devaluated or the currency is changed by the political authorities, the coefficient adjustment is different from 1. For example, the value of one Venezuelan bolivar has been divided by 1000 on January 2, 2008; the new bolivar is equal to 0.001 old bolivar and the adjustment coefficient is 0.001.



## **EUROFIDAI FORWARD EXCHANGE RATES DAILY DATABASE**

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## CURRENCY CODES

Table 1: Currency codes

<b>List of currencies</b>	
<b>Currency</b>	<b>Currency name</b>
23	Afghani
36	Algerian Dinar
84	Argentine Peso
950	Armenian Dram
86	Aruban Guilder
88	Australian Dollar
913	Azerbaijani Manat
908	Azerbaijani Manat (old)
102	Bahamian Dollar
106	Bahraini Dinar
904	Baht
718	Balboa
108	Barbados Dollar
700	Belarussian Ruble
120	Belgian Franc (old)
468	Belize Dollar
130	Bermudian Dollar
961	Bolivar Fuerte
143	Boliviano
155	Brazilian Real
154	Brunei Dollar
162	Burundi Franc
184	Canadian Dollar
194	Cape Verde Escudo
202	Cayman Islands Dollar
394	Cedi (old)
387	CFA-Franc BEAC
386	CFA Franc BCEAO
384	CFP Franc
212	Chilean Peso
230	Colombian Peso
234	Comoro Franc



72	Convertible Marks
648	Cordoba
252	Costa Rica Colon
260	Cuban Peso
224	Cyprus Pound (old)
898	Czech Koruna
392	Dalasi
272	Danish Krone
47	Deutsche Mark (old)
854	Djibouti Franc
826	Dobra
280	Dominican Peso
964	Dong
412	Drachma (old)
415	East Caribbean Dollar
932	ECU (old)
290	Egyptian Pound
824	El Salvador Colon
340	Ethiopian Birr
814	Euro
344	Falkland Isl.Pound
348	Fiji Dollar
474	Forint
245	Franc Congolais
369	French Franc (old)
395	Ghana Cedi
398	Gibraltar Pound
456	Gourde
805	Grivnya
726	Guarani
425	Guinea Franc
436	Guyana Dollar
470	Hong Kong Dollar
514	Iceland Krona
356	Indian Rupee
506	Iranian Rial
504	Iraqi Dinar
510	Irish Pound (old)
525	Italian Lira (old)
532	Jamaican Dollar
538	Jordanian Dinar



546	Kenyan Shilling
722	Kina
556	Kip
933	Kroon
977	Kuna
550	Kuwaiti Dinar
590	Kwacha
979	Kwacha
984	Kwanza
983	Kwanza Reajustado (old)
139	Kyat
942	Kyrgyzstan Som
981	Lari
941	Latvian Lats
560	Lebanese Pound
32	Lek
464	Lempira
842	Leone
161	Lev
564	Liberian Dollar
568	Libyan Dinar
872	Lilangeni
939	Lithuanian Litas
558	Loti
576	Luxembourg Franc (old)
586	Macedonian Denar
585	Malagascy Ariary
594	Malaysian Ringgit
600	Maltese Lira (old)
354	Markka (old)
624	Mauritius Rupee
637	Metical
484	Mexican Peso
944	Moldovan Leu
608	Moroccan Dirham
656	Naira
341	Nakfa
22	Namibia Dollar
644	Nepalese Rupee
730	Netherlands Guilder (old)
70	Netherl.Antillian Guilder



519	New Israeli Sheqel
366	New Taiwan Dollar
686	New Zealand Dollar
134	Ngultrum
246	North Korean Won
662	Norwegian Krone
746	Nuevo sol
221	Offshore Renminbi Yuan
620	Ouguiya
920	Pa'anga
714	Pakistan Rupee
580	Pataca
949	Peso uruguayo
748	Philippine Peso
760	Portugese Escudo (old)
402	Pound Sterling
148	Pula
769	Qatari Rial
420	Quetzal
20	Rand
220	Renminbi Yuan
618	Rial Omani
548	Riel
797	Romanian Leu
595	Rufiyaa
500	Rupiah
860	Russian Ruble
800	Rwanda Franc
74	Saudi Riyal
92	Schilling (old)
893	Serbian Dinar
836	Seychelles Rupee
846	Singapore Dollar
899	Slovak Koruna (inactive as of 01.01.09)
808	Solomon Isl. Dollar
850	Somali Shilling
696	Somoni
310	Spanish Peseta (old)
946	Special Drawing Rights (SDR)
206	Sri Lanka Rupee
408	St.Helena Pound



306	Sucre (old)
861	Sudanese Pound (new)
869	Surinam Dollar
864	Swedish Krona
1	Swiss Franc
876	Syrian Pound
110	Taka
812	Tala
888	Tanzanian Shilling
945	Tenge
975	Tolar (old)
922	Trinidad and Tobago Dollar
634	Tugrik
924	Tunisian Dinar
921	Turkish Lira
943	Turkmenistan Manat (inactive as of 01.01.10)
958	Turkmenistan New Manat (effective on 01.01.09)
105	UAE Dirham
706	Uganda Shilling
213	Unidad de Fomento
813	Unidad de Inversion (UDI)
0	Unknwon
333	US Dollar
698	Uzbekistan Sum
682	Vatu
248	Won
972	Yemeni Rial
534	Yen
791	Zimbabwe Dollar new (effective on 01.02.09)
788	Zimbabwe Dollar (old)
753	Zloty
967	ZMW



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**Do not hesitate to contact us for any question:  
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*As a pluridisciplinary institution, it covers all scientific disciplines, including the humanities and social sciences, biological sciences, nuclear and particle physics, information sciences, engineering and systems, physics, mathematical sciences, chemistry, earth sciences and astronomy, ecology and the environment.*

*As an interdisciplinary body, it promotes interaction between disciplines.*

*With 34,000 researchers, engineers and technicians, CNRS is organized around 10 thematic institutes which orchestrate its scientific policy, while its 19 divisions represent it in the French regions.*

*CNRS has a budget of approximately €3.3 billion. Its 1,053 research units, including 95% in partnership with universities, higher education institutions and other research organizations, are present throughout France.*

