

ESDM Market characteristics: mapping of variable names

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Variables names before 2023	Table T.I: Total government debt securities outstanding					
	Total government debt securities outstanding and currency denomination at the end of 2023					
	Country	Total debt outstanding	Currency denomination (value in EUR millions)			
	Name	(in EUR millions)	Dom. Curr.	EUR	USD	Other
Variables names in 2023	Issuer	Total Debt (EURmn) (ex-T.I.A)	Dom. Currency Denominated (EURmn) (ex-T.I.A)	EUR Denominated (EURmn) (ex-T.I.A)	USD Denominated (EURmn) (ex-T.I.A.)	Other (EURmn) (ex-T.I.A)
Newly proposed variables names	Issuer	Total outstanding government debt	Outstanding government debt denominated in domestic currency other than EUR	Outstanding government debt denominated in EUR	Outstanding government debt denominated in USD	Outstanding government debt denominated in other currency

Variables names before 2023	Table T.II.A: Gross and net issuance & Coupon types+ Bills and bonds denominated in national currency												
	Original maturity		Total gross issuance	Bills and bonds denominated in national currency								Total net issuance	
				(in % total gross issuance)									
	Countries	year	in €mn	up to 1Y	1 to 3Y	5Y	7Y	10Y	15Y	30Y	50Y	50Y+	in €mn
	[Country Name]												
	Coupon types+												
Variables names in 2023	Issuer, Coupon Types+	Year	Issuance in National Currency (EURmn) (ex-T.II.A)	Maturity, Value (%Gross Issuance), Currency (National/Foreign)								Total Net Issuance in National Currency (EURmn) (ex-T.II.A)	
Newly proposed variables names	Issuer, Coupon type	Year	Gross issuance in national currency	Maturity, Share of gross issuance in percent, Currency type National or Foreign								Net issuance in national currency	

Variables names before 2023	Table T.II.B: Gross and net issuance & Coupon types+ Bills and bonds denominated in foreign currency												
	Original maturity		Total gross issuance	Bills and bonds denominated in national currency								Total net issuance	
				(in % total gross issuance)									
	Countries	year	in €mn	up to 1Y	1 to 3Y	5Y	7Y	10Y	15Y	30Y	50Y	50Y+	in €mn
	[Country Name]												
	Coupon types+												
Variables names in 2023	Issuer, Coupon Types+	Year	Total Gross Issuance in Foreign Currency (EURmn) (ex-T.II.B)	Maturity, Value (%Gross Issuance), Currency (National/Foreign)								Total Net Issuance in Foreign Currency (EURmn) (ex-T.II.B)	
Newly proposed variables names	Issuer, Coupon type	Year	Gross issuance in foreign currency	Maturity, Share of gross issuance in percent, Currency type National or Foreign								Net issuance in foreign currency	

Coupon types: F for fixed coupons, FRN for floating rate notes, IL for index-linked coupons, Z for zero-coupons and O for others (in order of importance for the respective maturity).