DEUTSCHE BUNDESBANK
EUROSYSTEM

Centralised Securities Database
Data Report 2021-07

Data available from 2009-03-31 to 2020-12-31
Metadata ID: CSDB-Doc-v2-1
DOI: 10.12757/BBk.CSDB.200903-202012.02.01

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Abstract

We describe the research dataset "Centralised Securities Database" (CSDB) using a structured metadata schema.[1)] This document consists of three sections. In the first section, we describe the general properties of the dataset as a whole, such as its scope and coverage as well as the methods of data collection and data appraisal. The second section looks at the variable level, providing an overview of the variables and a table with details on each variable. In addition, information on available research datasets are provided in the annex.

Keywords: Security-by-security database, debt securities, equity, investment funds, price data, issuer information, security holdings ESCB reference data, security information"

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Citation: Yalcin, E., Sachs, K., Schnellbach, F., and J. Blaschke (2021). Centralised Securities Database (CSDB), Data Report 2021-07 – Metadata version 2.1. Deutsche Bundesbank Research Data and Service Centre.

1 The metadata scheme is derived from the "Data Documentation Initiative" (DDI, http://www.ddialliance.org).

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1 Dataset description

1.1 Overview and identification

The "Centralised Securities Database" (CSDB) is a security-by-security reference database that contains data on instruments, issuers and prices for debt securities, equity instruments and investment fund shares issued worldwide. For instance more than 13 million of such securities were covered by the CSDB for the reporting month June 2020. The objective of the CSDB is to cover all securities relevant for statistical purposes of the European System of Central Banks (ESCB). Thus, the data include "securities issued by residents of euro area Member States, securities likely to be held and transacted in by euro area residents; and securities denominated in euro, whoever the issuer is and wherever they are held" (European Central Bank, 2010, p. 1). Given its high data quality and its outstanding size this database serves as major reference for security information within the ESCB.

The CSDB consolidates micro data from both ESCB-internal and commercial sources, thus leading to a higher coverage of instruments and attributes, in particular regarding non-resident issues. This standardised database is used across several statistical and non-statistical domains and provides a single set of information, reducing asymmetries and inconsistencies in the data analysis. The European Central Bank (ECB) itself provides insights on the main features and processes in the compilation of the CSDB in its publication *The "Centralised Securities Database" in brief* (European Central Bank, 2010). Parts of the ECB's publication dealing with the reception and processing of information in the CSDB overlap with the explanations provided in section 1.4.

The CSDB research data are available as a panel dataset with monthly frequency from April 2009 onwards. Five different subsets of variables from the CSDB were defined and can be made available. Whether access to a certain subset of variables can be granted for instance depends on whether the CSDB data shall be used in combination with other microdata or on its own. Subject to data privacy regulations using the CSDB data in combination with other microdata usually allows for access to a subset with a limited number of variables only and not to the whole dataset. Detailed information on the subsets are provided in the appendix.

1.2 Dataset scope and coverage

Legal documents

The CSDB is collected on basis of a voluntary agreement between NCB's and ECB. That is, there is no formal reporting obligation for the NCB's. Still, there is an incentive to participate since only participating NCB's have access to the full consolidated and validated dataset.

Nonetheless, since November 2012 all contributors have to apply common rules for data quality management. These are set by the Guideline of the European Central Bank of 26 September 2012 on the data quality management framework for the Centralised Securities Database (European Central Bank, 2012).[2)]

Before 2012, there exist no official and publicly available sources regarding the CSDB. However,

2 http://data.europa.eu/eli/guideline/2012-21/oj

the decision that a reference database for security information would be useful for statistical production purposes across Europe, was already taken in 1999. In June 2002, the Governing Council approved the plans to establish such a database. Phase 1 of the CSDB project started to be productive in May 2005. With some adjustments that lead to improvements in terms of data quality and a wider scope of the database, the CSDB entered Phase 2 in April 2009.

Unit of analysis

Each row in the data set corresponds to the reporting of a single security identified by the International Securities Identification Number (ISIN).

Time periods

The CSDB Data is available on a monthly basis from March 2009 (EXTRACTION_DATE = 2009-03-31) to December 2020 (EXTRACTION_DATE = 2020-12-31).

Geographic coverage

The data include securities issued by residents of euro area Member States, securities likely to be held by euro area residents or transacted in euro area Member States and securities denominated in euro, regardless of the residency of the issuer or holder.

Universe

The objective of the CSDB is to cover all securities relevant for the ESCB's statistical purposes. It is a single information technology infrastructure that contains reference data on instruments (e.g. outstanding amounts, issue and maturity date, type of security, coupon and dividend information, etc.), issuers (identifiers, name, country of residence, economic sector, etc.), prices (market, estimated or defaulted), and ratings (issuer, instrument) on a security-by-security basis. The data comprise information on debt securities, equities and investment fund shares for the geographical coverage as specified above.

The CSDB only covers securities which have a so-called International Securities Identification Number (ISIN). The ISIN serves as a unique identifier for securities and thereby helps to avoid duplicates in the CSDB.

For data reported monthly until October 2015 all ISINs were included and accordingly the respective files with the monthly data continuously grew in file size as newly issued securities' ISINs and their reference data information were included. Responding to the increase in file size, it was decided for monthly data from November 2015 onwards to only include those ISINs in a certain file that belong to active securities or securities that became inactive within the last six month. Thereby the monthly files do not contain papers that are inactive for longer than the last six months and data file size does not rise continuously anymore. An exception to this rule applies if either the

issuer or the instrument is in default.[3] In these cases securities remain in the database until the legal status has been resolved.

Alongside the residency of the issuer, the two most important classifications are the institutional sector of the issuer and the instrument class. Institutional sectors in the CSDB conform to the European System of Accounts (ESA 95/ESA 2010). For the classification of securities two standards already exists: The Classification of Financial Instruments (CFI) and the European System of Accounts (ESA 95/ESA 2010). The CSDB covers both.

Historical changes

The database is enriched/amended with 2-3 regular releases per year.

1.3 Data collection

Data sources

The CSDB is a multi-source system, where data is collected from various sources. The data is gathered and unified at the European Central Bank (ECB).

Data collection mode

Electronic transmission via a web user interface (CSDB Portal).

Collection frequency

Monthly collection per end-of-month.

Supervision

There are bilateral contracts between ECB and every single commercial data provider. The ECB monitors the data provision and may impose sanctions if the commercial data providers do not provide data as contracted. For NCBs, there are no sanctions since the reporting to the CSDB is on a voluntary basis.

3 Variable SEC_STATUS codes 203 and 204.

1.4 Data appraisal

Quality checks

The aim of Data Quality Management (DQM) is to ensure the completeness, accuracy and consistency of output data in the CSDB by consistently applying rules on quality standards for such data. The DQM framework for the CSDB is established in Guideline ECB/2012/21 (European Central Bank, 2012).

DQM is done in a network of NCBs and the ECB. The NCB of the respective euro area Member State in which a security issuer is resident is responsible for the DQM of the data related to that issuer. The ECB is responsible for the DQM of data related to issuers resident outside the euro area unless a non-euro area NCB has accepted the responsibility to conduct DQM for data related to issuers resident in its territory.

Before transferring data to the ECB, NCB's compare the data to other related statistics and national information sources. In doing so, the contributing institutions access the best sources at their disposal and use a set of metrics to examine data developments over time and identify outliers.

The ECB aims to ensure that the data contains neither gaps nor overlaps. Furthermore, it establishes with support from the NCBs several data compilation standards in order to assure that the collected information is accurate and consistent. In this way, national and European expertise is efficiently used by allocating the responsibility of data monitoring according to the origin of that expertise. The overall goal of the above described process is achieving a reasonable degree of standardisation (European Central Bank, 2010).

DQM activities concentrate on securities and attributes which are necessary for the production of statistics (output feed data). The Guideline defines three types of DQM provisions:

1. "Data Source Management" means identifying and correcting repetitive and structural mistakes in the input data directly with a data provider.
2. "Initial Data Quality Management" means verifying the data quality of the primary data from NCBs and commercial data providers.
3. "Regular Data Quality Management" means ensuring, verifying and maintaining the quality of output feed data through the use and application of DQM targets, DQM metrics, DQM thresholds and the DQM workflow.

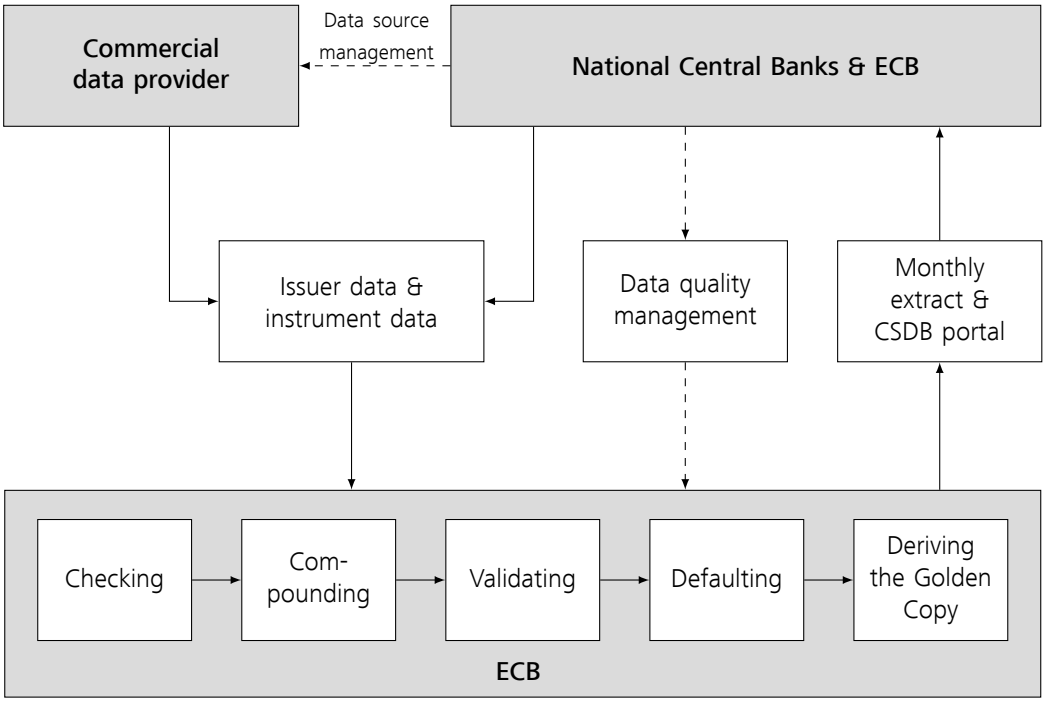
Rules related to the use and application of DQM targets, DQM metrics, DQM thresholds and the DQM workflow are attached in Annex I of the Guideline ECB/2012/21 (European Central Bank, 2012). A list of feeds and output feed data attributes covered by the DQM framework can be found in Annex II of the same Guideline.

Data editing

Data processing is done within the ECB and can be divided into five sequential steps. These steps are depicted in the grey box at the bottom of Figure 1. Note that solid arrows symbolize data

flows whereas dashed ones refer to processes.

Figure 1: Data preparation process



The data is acquired automatically from all sources by the transactional system accessible via a web user interface, also called CSDB Portal. For *checking*, upon reception the data is compared against information from other sources and previous information from the same source. If large deviations are detected in the provision made by one source, the data processing will be stopped. In this case the provided data will be further analysed by the system operators in order to ensure data stability and data quality. Invalid data are filtered out at the start of the process.

Once data reception is finalised, the pooled data may contain inconsistent information that needs to be cleaned. This *compounding* process is done automatically on the basis of rules built into the system to choose the best (i.e. most reliable) value for each attribute where the sources are contradictory. The result of this process is a "cleaned" database with no more than one entry for each attribute for each security.

In the next step, the contents of the CSDB are subject to *validations* as a part of data quality management. The distribution of responsibilities within this process is described in section Quality Checks.

Defaulting becomes relevant as prices and other information may be missing for some securities, especially private placements, unquoted equities and rarely traded securities. The CSDB contains automatic routines to fill the gaps, for example for estimating missing prices. The procedure naturally varies depending on the nature of the missing information, the availability of other relevant information and the type of the instrument. For example, looking at debt securities it is possible to estimate a price using the reference information available for the security, such as coupon in-

formation, currency of denomination, residual maturity, and credit standing of the issuer. Pricing equity without direct information is more difficult. A pricing model relates past rates of return on the instrument to rates of return on a market index and uses the current values of that index to update the prices. Appropriate indices are mapped for each single instrument using country, currency, industry and sector information. In addition, if there are no observed market prices and the estimation cannot be done, prices are automatically defaulted by the CSDB system.

Using information from the same or similar securities and also using statistical estimation methods where necessary, the CSDB fills gaps in the data in the best, most consistent way possible. The result is a "golden copy' ' of the data, which combines the best features of the sources drawn on. The golden copy is extracted on a monthly basis and is stored in a reference database. Consulting only the golden copy it cannot be seen any more which specific information was filled in due to a data gap. Defaulted values are marked as defaulted. The *monthly extracts* are available with a time lag of at most seven working days. The data are released to the end-users and to those NCBs that provide data into the CSDB.

1.5 Data accessibility

Research proposal conditions

A research proposal is checked for feasibility of the research project given the research data, i.e. the suitability of the data to answer the research questions raised by the proposal. The research project must be of public interest, that is without commercial goals.

Five different subsets of variables have been defined and are available depending on the intended research project. The subsets are called standard datasets (SDS), followed by the number 1 to 4 or the letter "R." "R" stands for rating. SDS 1 to SDS 4 are summarised in Table 1 below. SDSR contains rating information and is available as an extension to SDS 1. Rating variables and their descriptions are not included in this report as there might be reference to the commercial data sources.

They differ in the variables which are included and the target group of researchers using the data. The first two versions – SDS 1 and SDS – 2 are intended for Bundesbank employees and researchers under an "agreement concerning access to microdata as part of a research project at the Deutsche Bundesbank in cooperation with a researcher's scientific institution and with the aim to produce output relevant for Deutsche Bundesbank's tasks." The latter two – SDS 3 and SDS 4 – are intended for external researchers who want to undertake their own research project regardless of whether their findings are useful for Deutsche Bundesbank's tasks.

Table 1: Specification of different standard datasets (SDS) of CSDB data

	Internal researcher	External researcher
Available only for specific projects	SDS 1	SDS 3
Available for all projects	SDS 2	SDS 4

SDS2 and SDS4 can be provided for any research project. Moreover, SDS 1 and SDS 3 may only be provided for projects which use solely the CSDB data or merge the CSDB data only with data that does not add additional information about security issuers from these other data sources. However, additional information on the securities held may well be added to the data of SDS 1 and SDS 3, as adding of such information may enrich the data used for an analysis but the re-identification risks with regard to security issuers is not increased.

A detailed view on which variable is available in each standard dataset is given in Annex B.

Institutional access conditions

The researcher must be affiliated with a research institution that clearly has a scientific, noncommercial agenda.

Contact

Deutsche Bundesbank, Research Data and Service Centre (RDSC)
E-mail: fdsz-data@bundesbank.de
Homepage: https://www.bundesbank.de/rdsc

Deposit requirements

The researcher must sign a confidentiality agreement and a special contract between Deutsche Bundesbank and the research institution has to be set up. The RDSC must be informed about every document that is made available to the public that contains information derived from the provided data.

Citation requirements

For any study or other document which is made available to the public and contains information derived from the provided data, the researcher is obliged to properly cite the data source as:

Yalcin, E., Sachs, K., Schnellbach, F., and J. Blaschke (2021). Centralised Securities Database (CSDB), Data Report 2021-07 – Metadata version 2.1. Deutsche Bundesbank Research Data and Service Centre.

2 Description of variables

2.1 Overview of variables

Name	Label
General attributes	
EXTRACTION_DT	Extraction date
DT_LAST_MODIFIED	Date last modified
Instrument identification	
ISIN	ISIN Code
NAT_INS_CODE	National instrument code
NAT_INS_CODE_TYPE	National instrument code type
INT_INS_CODE	Internal instrument code
Instrument attributes	
SEC_STATUS	Security Status
SEC_STATUS_DT	Security Status date
SHORT_NAME	Short name
QUOTATION_BASIS	Quotation basis
NOMINAL_CURRENCY	Nominal currency
AMOUNT_ISSUED	Amount issued
AMOUNT_OUTSTANDING	Amount outstanding
AMOUNT_OUTST_EUR	Amount outstanding in EUR
NUMBER_OUTST	Number outstanding
NOMINAL_VALUE	Nominal value
MARKET_CAPITAL	Market capitalisation
MARKET_CAP_EUR	Market Capitalisation in EUR
POOL_FACTOR	Pool factor
ISSUE_DT	Issue date
ISSUE_PRICE	Issue price
MATURITY_DT	Maturity date
ORIGINAL_MATURITY	Original Maturity
RESIDUAL_MATURITY	Residual maturity (in days)
RES_MATURITY	Residual maturity
ESA_INS_2010	Instrument ESA 2010 class
ESA_INS_2010_VT	Instrument ESA 2010 class - value type
ESA_INS_1995	Instrument ESA 95 class
ESA_INS_1995_VT	ESA95 instrument class - value type
PAC2	Primary asset classification 2
DEBT_TYPE	Debt Type
INS_SENIOR_TYPE	Instrument seniority type
ASSET_SECURIS_TYPE	Asset securitisation type
CFI	CFI code
CFIN	CFI 2015 code
IN_SEC	Is in SEC

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Name	Label
IN_EADB	Is in EADB
PRIV_PLACE	Is Private Placement
PORTFOLIO_FLAG	Instrument portfolio flags
INS_SUPPL_CLASS	Instrument supplementary class
HAS_EMB_OPT	Has Embedded Options
PRIM_LIST_NAME	Primary listing name
PRIM_LIST_COUNTRY	Primary listing residency country
Issuer identification	
LEI	Issuer LEI code
MFI	Issuer MFI code
ISS_ORG_TYPE	Issuer organisation type
ISS_ORG_CODE	Issuer organisation code
ENTTY_RIAD_CD	RIAD Code
BIC	Issuer BIC code
BEI	Issuer BEI code
INT_ORG_CODE	Internal organisation type
ISS_ID	ESCB issuer identifier
ISS_ID_TYPE	ESCB issuer identifier type
ISS_COMP_ID	Issuer compound ID
Issuer attributes	
ISSUER_NAME	Issuer name
ISSUER_COUNTRY	Issuer domicile country
ISSUER_COUNTRY_VT	Issuer domicile country - value type
ESA_ISSUER_2010	Issuer ESA 2010 sector
ESA_ISSUER_2010_VT	Issuer ESA 2010 sector - value type
ESA_ISSUER_1995	Issuer ESA 95 sector
ESA_ISSUER_1995_VT	ESA95 issuer sector - value type
GROUP_TYPE	Group type
NACE	Issuer NACE sector
Coupon attributes	
COUPON_TYPE	Coupon Type
COUPON_CURRENCY	Coupon currency
COUPON_FREQUENCY	Last coupon frequency
COUPON_RATE	Last coupon rate
COUPON_RATE_SPREAD	Coupon rate spread
COUPON_RATE_MULTIPLIER	Coupon rate multiplier
COUPON_RATE_UNDER_ISIN	Coupon rate underlying ISIN
COUPON_DT	Last coupon date
FIRST_SCD_COUPON_DT	First scheduled Coupon date
LAST_SCD_COUPON_DT	Last scheduled Coupon date

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Name	Label
Redemption attributes	
REDEMP_TYPE	Redemption type
REDEMP_FREQUENCY	Redemption frequency
REDEMP_CURRENCY	Redemption currency
REDEMP_PRICE	Redemption price
Price attributes	
PRICE_DT	Price date
PRICE	Price value
PRICE_VT	Price value - type
AVERAGE_PRICE	Monthly average price
VOLUME_TRADED	Volume traded
Yield attributes	
YIELD	Yield to maturity
BOND_DURATION	Bond duration
Income attributes	
ACC_START_DT	Accrual start date
ACC_INC_FAC	Accrued income factor
ACC_INC_FAC_VT	Accrued income factor – value type
ACC_INC_CREDITOR	Accrued income (Creditor)
ACC_INC_CREDIT_VT	Accrued income (Creditor) – value type
ACC_INTEREST	Accrued interest
Dividend attributes	
DIV_AMOUNT	Dividend amount
DIV_TYPE	Dividend amount type
DIV_CURRENCY	Dividend currency
DIV_DT	Dividend settlement date
DIV_FREQ	Dividend frequency
DIV_INCOME_EUR	Dividend amount in euro
EX_CUM	Ex-/Cum-dividend
Fund attributes	
FUND_TYPE	Fund type
FUND_GEOMARKT	Fund geographical market structure
FUND_ASSET_STRCTYP	Fund asset structure type
Derived income attributes	
DERIVED_INCOME	Derived income
DERIVED_INCOME_DT	Derived income date
DERIVED_INCOME_CURRENCY	Derived income currency
DERIVED_INCOME_FREQ	Derived income frequency

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Name	Label
DERIVED_INCOME_EUR	Derived income in euro
Event attributes	
SPLIT_FAC	Last split factor
SPLIT_DT	Last split date

2.2 Details of variables

EXTRACTION_DT: Extraction date

Notes	The reference date for the information on the corresponding security. This is especially important for time-variant variables such as amount outstanding (AMOUNT_OUTSTANDING) or residual maturity (RESIDUAL_MATURITY).
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4, SDSR

DT_LAST_MODIFIED: Date last modified

Notes	Date on which the instrument has been modified the last time (enrichment date). The reported data for the reference date may be corrected later an and this is reflected by the information in date last modified (DT_LAST_MODIFIED).
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4, SDSR

ISIN: ISIN Code

Notes	The ISIN code is a 12-character alpha-numerical code which uniquely identifies a security. The structure of the ISIN is defined in ISO 6166. By using the ISIN, information about the respective securities can be retrieved from the CSDB (e.g. information on prices, dividends, stock splits etc.).
Type	character
Period of availability	from 2009-03-31 onwards

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Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4, SDSR

NAT_INS_CODE: National instrument code

Notes	IF (Source code type = NCB) and (Issuer's domicile country = member state of NCB) THEN Source code type ELSE IF (if the national code type = member state of NCB) and (Issuer's domicile country = Member state of NCB) THEN National code type ELSE Missing
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

NAT_INS_CODE_TYPE: National instrument code type

Notes	Source code or national code according to the national instrument code (NAT_INS_CODE).
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

INT_INS_CODE: Internal instrument code

Notes	Internal ID that uniquely identifies the last version of the instrument in the CSDB.
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

SEC_STATUS: Security Status

Notes	Supplementary attribute allowing to identify whether the instrument is alive or not.
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

SEC_STATUS_DT: Security Status date

Notes	Indicates the date at which the security status (SEC_STATUS) has changed from alive to not alive.
Type	Date
Period of availability	from 2015-10-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

SHORT_NAME: Short name

Notes	Short name of the security given by issuer, defined according to the characteristics of the issue and any available information.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	yes
Included in	SDS1

QUOTATION_BASIS: Quotation basis

Notes	Quotation basis of the instrument.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

NOMINAL_CURRENCY: Nominal currency

Notes	Nominal currency of the instrument (ISO 4217). *CAUTION:* From the "unit of measurement" information provided for amount outstanding (AMOUNT_OUTSTANDING) and market capitalization (MARKET_CAPITAL) does not generally follow that NOMINAL_CURRENCY = EUR if it is missing.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

AMOUNT_ISSUED: Amount issued

Notes	Nominal value of the amount of the debt instrument that has been raised at issuance. For a strip this column indicates the amount the coupon/principal has been stripped at. For a security issued in tranches (under one ISIN) this column indicates the cumulative amount issued so far.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY)
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

AMOUNT_OUTSTANDING: Amount outstanding

Notes	Nominal value of the outstanding amount. For a security issued in tranches (under the same ISIN) this column indicates the cumulative amount issued so far, net of redemptions. For securities quoted as a percentage (e.g. bonds and debt securities; QUOTATION_BASIS equals one of PCL, PDT, PCT), the amount outstanding is stated in the respective nominal currency (NOMINAL_CURRENCY). For securities quoted as a number of units (e.g. equities, mutual fund shares; QUOTATION_BASIS equals CCY) see NUMBER_OUTST.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY)
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

AMOUNT_OUTST_EUR: Amount outstanding in EUR

Notes	Amount outstanding (AMOUNT_OUTSTANDING) converted into EUR using the EUR exchange rate vis-à-vis nominal currency (NOMINAL_CURRENCY) valid at the reference date (EXTRACTION_DT).
Type	numeric
Unit of measurement	EUR
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

NUMBER_OUTST: Number outstanding

Notes	Total number of individual shares currently outstanding. For securities quoted as a number of units (e.g. equities, mutual fund shares), the total number of individual shares currently outstanding is stated. For securities quoted as a percentage (e.g. bonds and debt securities) this value is missing (see AMOUNT_OUTSTANDING)
Type	numeric
Unit of measurement	units
Period of availability	from 2011-05-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

NOMINAL_VALUE: Nominal value

Notes	Par value of the individual equity or investment fund shares.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY)
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

MARKET_CAPITAL: Market capitalisation

Notes	For debt type (DEBT_TYPE) equal D.18 (Certificate) and quotation basis (QUOTATION_BASIS) equal CCY (Currency per share / unit), amount outstanding (AMOUNT_OUTSTANDING) is computed as the market capitalisation (calculated number of shares × publication price).

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Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY); if nominal currency is missing, market capitalization (MARKET_CAPITAL) is denominated in EUR; this does not hold in general
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

MARKET_CAP_EUR: Market Capitalisation in EUR

Notes	Market capitalisation converted into EUR using the EUR exchange rate vis-à-vis nominal currency (NOMINAL_CURRENCY) valid at the reference date (EXTRACTION_DT) .
Type	numeric
Unit of measurement	EUR
Period of availability	from 2011-05-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

POOL_FACTOR: Pool factor

Notes	For Mortgage Backed Securities (MBS), pool factor or remaining principle balance factor is the outstanding principal balance of the mortgage pool underlying the security divided by original principal balance. The pool factor is an eight digit decimal number between 0 and 1. For Government Index Linked Securities (ESA_ISSUER_1995 = S.13 (and subcodes) or ESA_ISSUER_2010 = S_13 (and subcodes) and PAC2 = D.16 (and subcodes)), the pool factor indicates the index coefficient and could be a number higher than 1.
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ISSUE_DT: Issue date

Notes	The date on which the securities are delivered to the underwriter by the issuer against payment. This is the date when the securities are available for delivery to investors for the first time. *Note:* For a strip this column indicates the date on which the coupon/principal is stripped.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ISSUE_PRICE: Issue price

Notes	The price fixed towards investors. Fees to underwriters should not be taken into account. The quotation basis of the price is indicated by the attribute QUOTATION_BASIS. Instruments quoted in CCY (Currency per share / unit) are converted into EUR, instruments quoted in PCL (Percentage of nominal - Clean) are not converted.
Type	numeric
Unit of measurement	EUR or percent
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

MATURITY_DT: Maturity date

Notes	Date on which the debt instrument is actually redeemed.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ORIGINAL_MATURITY: Original Maturity

Notes	The original maturity of an instrument. Empty if no maturity date is available.
Type	numeric
Unit of measurement	days
Period of availability	from 2018-01-31 onwards

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Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

RESIDUAL_MATURITY: Residual maturity (in days)

Notes	The residual maturity of an instrument calculated at the reference date (EXTRACTION_DT). Empty if no maturity date (MATURITY_DATE) is available.
Type	numeric
Unit of measurement	days
Period of availability	from 2018-01-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

RES_MATURITY: Residual maturity

Notes	The residual maturity of an instrument calculated at the reference date (EXTRACTION_DT) (up to and including one year, over one year, matured). So far, no 'other' category was defined since all relevant instruments must be allocated to one of the brackets. Defaulting rules, e.g. in case on missing maturity dates, are not specified in detail.
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ESA_INS_2010: Instrument ESA 2010 class

Notes	Classification of the security according to the European System of Accounts version 2010 (ESA 2010). From March 2013 until December 2014 derived from Issuer ESA 95 sector; since January 2015 reported directly. In case of a security that was issued during 2014, an ESA95 sector (ESA_INS_1995) was reported. This information, as it was collected at the date of issuance, is carried forward in the CSDB data until the latest reporting month. The entry in the ESA_INS_2010 attribute is only derived from the ESA_INS_1995 as reported at the time of issuance. You can see whether a value is reported or derived from the variable ESA_INS_1995_VT. *Note:* For ESA classification before March 2013 see instrument ESA 95 class (ESA_INS_1995).
Type	factor
Period of availability	from 2013-02-28 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ESA_INS_2010_VT: Instrument ESA 2010 class - value type

Notes	Indicates whether instrument ESA 2010 classification (ESA_INS_2010) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2015-10-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ESA_INS_1995: Instrument ESA 95 class

Notes	Classification of the security according to the European System of Accounts version 1995 (ESA 1995). In case of a security that was issued during 2014, an ESA95 sector (ESA_INS_1995) was reported. This information, as it was collected at the date of issuance, is carried forward in the CSDB data until the latest reporting month. The entry in the ESA_INS_2010 attribute is only derived from the ESA_INS_1995 as reported at the time of issuance. You can see whether a value is reported or derived from the variable ESA_INS_1995_VT.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes

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Public	no
Identifier	no
Included in	SDS1, SDS2

ESA_INS_1995_VT: ESA95 instrument class - value type

Notes	Indicates whether Instrument ESA 95 classification (ESA_INS_1995) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

PAC2: Primary asset classification 2

Notes	Primary classification of the instrument (e.g. indicating whether the instrument is a debt, equity or fund with some further details).
Type	factor
Period of availability	from 2014-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DEBT_TYPE: Debt Type

Notes	Type of debt instrument. The code list only includes PAC classifications that start with D (debt), E (equity), H (hybrids) and F (funds). The classifications that start with C (comodity), I (index), M (market Interest rate), P (issuance programme), R (derivative), X (cross currency rate), U (curve) and O (portfolio) are not included.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

INS_SENIOR_TYPE: Instrument seniority type

Notes	Indicates whether the instrument is guaranteed or not, its rank level and whether it is secured or not.
Type	factor

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Period of availability	from 2014-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ASSET_SECURIS_TYPE: Asset securitisation type

Notes	Type of securing asset.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

CFI: CFI code

Notes	CFI code for the security type (Financial classification according to ISO 10962). The CFI reflects characteristics that are defined when a financial instrument is issued and remain unchanged during its entire lifetime. The CFI consists of six alphabetical characters: – The first character indicates the highest level of classification (categories). – The second character indicates specific groups within each category. – The third to sixth character indicate the most important attributes to each group. Within each group, the attributes may be fully interchanged.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

CFIN: CFI 2015 code

Notes	CFI code for the security type (Financial classification according to ISO 10962 version 2015). The CFI reflects characteristics that are defined when a financial instrument is issued and remain unchanged during its entire lifetime. The CFI consists of six alphabetical characters: – The first character indicates the highest level of classification (categories). – The second character indicates specific groups within each category. – The third to sixth character indicate the most important attributes to each group. Within each group, the attributes may be fully interchanged.
Type	factor
Period of availability	from 2017-06-30 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

IN_SEC: Is in SEC

Notes	An attribute which can be used to identify securities that should be included in 'current outstanding amounts', which is a position published in the ECB's securities issues statistics. In the CSDB, if the IN_SEC attribute is not empty also either of the attributes number outstanding (NUMBER_OUTST) or amount outstanding (AMOUNT_OUTSTANDING) shall be filled. *Note:* This virtual attribute will be derived based on instrument supplementary class (INS_SUPPL_CLASS) and security status (SEC_STATUS) and primary asset classification 2 (PAC2).
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

IN_EADB: Is in EADB

Notes	Attribute indicating whether an instrument is eligible to be pledged as collateral for Eurosystem credit operations.
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no

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Included in	SDS1, SDS2

PRIV_PLACE: Is Private Placement

Notes	Whether the security is issued through a Private placement.
Type	factor
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

PORTFOLIO_FLAG: Instrument portfolio flags

Notes	Indicates whether the instrument is relevant for any particular output user (e.g. Money Market Statistical Reporting).
Type	factor
Period of availability	from 2017-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

INS_SUPPL_CLASS: Instrument supplementary class

Notes	Supplementary attribute: Together with security status (SEC_STATUS) this attribute should allow to identify whether an instrument should be included in securities issues statistics or not (the securities issues statistics is published by the ECB). *Note:* Until October 2012, the attribute is calculated only for debt instruments (DEBT_TYPE not missing).
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

HAS_EMB_OPT: Has Embedded Options

Notes	Indicates whether an embedded redemption option exists.
Type	factor
Period of availability	from 2015-10-31 onwards
Time-invariant	yes
Public	no

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Identifier	no
Included in	SDS1, SDS2

PRIM_LIST_NAME: Primary listing name

Notes	Indicates the name of the central securities depository where the instrument is primary listed.
Type	factor
Period of availability	from 2017-02-28 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

PRIM_LIST_COUNTRY: Primary listing residency country

Notes	Indicates the residence country of the central securities depository where the instrument is primary listed (according to ISO 3166).
Type	character
Period of availability	from 2017-02-28 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

LEI: Issuer LEI code

Notes	Issuer Legal Entity Identifier (LEI) code.
Type	character
Period of availability	from 2014-12-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

MFI: Issuer MFI code

Notes	Monetary Financial Institution (MFI) code for issuers.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ISS_ORG_TYPE: Issuer organisation type

Notes	The issuer organisation type is the corresponding attribute to issuer organisation code (ISS_ORG_CODE). While the issuer organisation code (ISS_ORG_CODE) contains an issuer identifier, the issuer organisation type contains information about the source of the respective identifier.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ISS_ORG_CODE: Issuer organisation code

Notes	Issuer's source alias code or issuer's external alias code according to the issuer organisation type (ISS_ORG_TYPE).
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ENTTY_RIAD_CD: RIAD Code

Notes	RIAD (Register of Institutions and Affiliates Database) code of the issuer.
Type	character
Period of availability	from 2020-11-30 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

BIC: Issuer BIC code

Notes	BIC code (Bank Identifier Code by SWIFT) for issuers.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

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BEI: Issuer BEI code

Notes	BEI (Business Entity Identifier by SWIFT) code for issuers.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

INT_ORG_CODE: Internal organisation type

Notes	Internal ID that uniquely identifies the last version of the organisation in the CSDB (IRDB record ID).
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS3

ISS_ID: ESCB issuer identifier

Notes	The ESCB issuer identifier is an issuer identification code loaded only via a dedicated list corresponding to a type defined in the ESCB issuer identifier type codelist.
Type	character
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ISS_ID_TYPE: ESCB issuer identifier type

Notes	The ESCB issuer identifier type can have four distinct values which indicate whether an instrument is part of an official ECB issuer code list (MFI list, IF list, FVC list, or ICPF list).
Type	factor
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS3

ISS_COMP_ID: Issuer compound ID

Notes	Internal ID that uniquely identifies the last version of the organisation in the CSDB to be used for DQM purposes.
Type	numeric
Period of availability	from 2011-05-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ISSUER_NAME: Issuer name

Notes	Name of the issuer.
Type	character
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	yes
Included in	SDS1, SDS3

ISSUER_COUNTRY: Issuer domicile country

Notes	Country of legal incorporation (domiciliation) of the issuer of the security. Country codes are provided according to the two-digit ISO 3166-2 country code.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

ISSUER_COUNTRY_VT: Issuer domicile country - value type

Notes	Indicates whether the issuer domicile country (ISSUER_COUNTRY) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

ESA_ISSUER_2010: Issuer ESA 2010 sector

Notes	Classification of the institutional sector of the issuer according to the European System of Accounts 2010 (ESA 2010). From March 2013 until December 2014 derived from Issuer ESA 95 sector; since January 2015 reported directly. In case of a security that was issued during 2014, an ESA95 sector (ESA_INS_1995) was reported. This information, as it was collected at the date of issuance, is carried forward in the CSDB data until the latest reporting month. The entry in the ESA_INS_2010 attribute is only derived from the ESA_INS_1995 as reported at the time of issuance. You can see whether a value is reported or derived from the variable ESA_INS_1995_VT. *Note:* For ESA classification before March 2013 see issuer ESA 95 sector (ESA_ISSUER_1995).
Type	factor
Period of availability	from 2013-02-28 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

ESA_ISSUER_2010_VT: Issuer ESA 2010 sector - value type

Notes	Indicates whether issuer ESA 2010 sector (ESA_ISSUER_2010) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2015-10-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

ESA_ISSUER_1995: Issuer ESA 95 sector

Notes	Classification of the institutional sector of the issuer according to the European System of Accounts 1995 (ESA 1995). In case of a security that was issued during 2014, an ESA95 sector (ESA_INS_1995) was reported. This information, as it was collected at the date of issuance, is carried forward in the CSDB data until the latest reporting month. The entry in the ESA_INS_2010 attribute is only derived from the ESA_INS_1995 as reported at the time of issuance. You can see whether a value is reported or derived from the variable ESA_INS_1995_VT.
Type	factor
Period of availability	from 2009-03-31 onwards

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Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

ESA_ISSUER_1995_VT: ESA95 issuer sector - value type

Notes	Indicates whether issuer ESA 1995 sector (ESA_ISSUER_1995) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

GROUP_TYPE: Group type

Notes	Indicates the grouping status of an issuer. Grouping securities into issuer groups helps keeping issuer information up to date. There are main groups (M), clash groups (C) and standalone groups (S). For each issuer exists a main group. Ideally, each security would be assigned to a main group, based on the supplied issuer information. However, this is not always possible due to lacking or inconsistent issuer information. If a security is delivered with inconsistent issuer information, it is assigned to a clash group. If a security is delivered without issuer information, it is assigned to a standalone group.
Type	factor
Period of availability	from 2015-10-31 onwards
Time-invariant	yes
Public	yes
Identifier	no
Included in	SDS1, SDS2, SDS3, SDS4

NACE: Issuer NACE sector

Notes	Main economic activity according to NACE. NACE is the classification of economic activities in the European Community. *Note:* The (sub)categories should be provided according to the most granular level of detail possible.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	yes
Identifier	no

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Included in	SDS1, SDS2, SDS3, SDS4

COUPON_TYPE: Coupon Type

Notes	Type of the coupon (e.g. fixed, stepped, floating, zero coupon, index-linked, credit-linked).
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_CURRENCY: Coupon currency

Notes	ISO 4217 code of the coupon currency.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_FREQUENCY: Last coupon frequency

Notes	Frequency per year in which the last coupon rate is being paid out.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_RATE: Last coupon rate

Notes	Last coupon rate in percent per annum actually paid (annualised rate).
Type	numeric
Unit of measurement	percent per annum
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_RATE_SPREAD: Coupon rate spread

Notes	Coupon spread for the floating rate note in percentage (basis) points. E.g., for a six-month EURIBOR plus 20 basis points, the spread is 0.002.
Type	numeric
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_RATE_MULTIPLIER: Coupon rate multiplier

Notes	Index factor (i.e. factor multiplying on to the rate to get the coupon). E.g. for a 3 times six-month EURIBOR plus 20 basis points, the multiplier is 3.
Type	integer
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_RATE_UNDER_ISIN: Coupon rate underlying ISIN

Notes	The ISIN code of the reference rate that determines the coupon rate (e.g. the EURIBOR 3M).
Type	character
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

COUPON_DT: Last coupon date

Notes	Date of last coupon rate (COUPON_RATE) actually paid. The attribute permits to identify whether the last coupon rate (COUPON_RATE) actually paid falls into the reporting period or not.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

FIRST_SCD_COUPON_DT: First scheduled Coupon date

Notes	Date of the first coupon payment according to the defined schedule.
Type	Date
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

LAST_SCD_COUPON_DT: Last scheduled Coupon date

Notes	Date of the last coupon payment according to the defined schedule.
Type	Date
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

REDEMP_TYPE: Redemption type

Notes	Redemption type (e.g. perpetual, bullet, structured, serial, annuity, index linked)
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

REDEMP_FREQUENCY: Redemption frequency

Notes	Frequency of redemptions for a debt instrument.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

REDEMP_CURRENCY: Redemption currency

Notes	ISO 4217 code of the currency of the payment of the principal.
Type	factor
Period of availability	from 2009-03-31 onwards

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Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

REDEMP_PRICE: Redemption price

Notes	Final redemption price.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY) for quotation basis (QUOTATION_BASIS) CCY (Currency per share / unit); percent for PCL (Percentage of nominal - Clean)
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

PRICE_DT: Price date

Notes	Date which the price value (PRICE) refers to.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

PRICE: Price value

Notes	Last available representative price of the instrument at the reference date (PRICE_DT) in quotation basis (QUOTATION_BASIS) and nominal currency (NOMINAL_CURRENCY) (if applicable) of the instrument. For interest bearing securities, the clean price is provided, i.e. excluding accrued interest.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY) for quotation basis (QUOTATION_BASIS) CCY (Currency per share / unit); percent for PCL (Percentage of nominal - Clean)
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

PRICE_VT: Price value - type

Notes	Nature of price value (PRICE), i.e. if it represents a market valuation, estimated or a default value.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

AVERAGE_PRICE: Monthly average price

Notes	Average of normalised prices of the instrument available in the last 30 calendar days up to the reference date (PRICE_DT) in the quotation basis (QUOTATION_BASIS) and nominal currency (NOMINAL_CURRENCY) (if applicable) of the instrument.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY) for quotation basis (QUOTATION_BASIS) CCY (Currency per share / unit); percent for PCL (Percentage of nominal - Clean)
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

VOLUME_TRADED: Volume traded

Notes	Sum of all traded volumes of the instrument on different stock exchanges on the day the price value date (PRICE_DT) refers to.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY) or number of units
Period of availability	from 2015-10-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

YIELD: Yield to maturity

Notes	Security specific yield to maturity.
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no

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Identifier	no
Included in	SDS1, SDS2

BOND_DURATION: Bond duration

Notes	Macaulay duration of the bond.
Type	numeric
Unit of measurement	years
Period of availability	from 2017-02-28 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_START_DT: Accrual start date

Notes	Date on which the interest starts to accrue for interest paying debt instruments.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_INC_FAC: Accrued income factor

Notes	Daily security specific income factor, calculated following the debtor approach (the factor is based on accruals, i.e. giving the combined effect of accrued interest and income due to difference in issue and redemption price).
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_INC_FAC_VT: Accrued income factor – value type

Notes	Indicates whether the accrued income factor (ACC_INC_FAC) following the debtor approach (ACC_INC_FAC) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2009-03-31 onwards

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Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_INC_CREDITOR: Accrued income (Creditor)

Notes	Daily security specific income factor, calculated following the creditor approach.
Type	numeric
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_INC_CREDIT_VT: Accrued income (Creditor) – value type

Notes	Indicates whether the accrued income following the creditor approach (ACC_INC_CREDITOR) contains the original CSDB value or a defaulted value.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

ACC_INTEREST: Accrued interest

Notes	Interest accrued since the last coupon payment (COUPON_DT) or since the accrual start date (ACC_START_DT). For interest bearing securities, adding this value to the price value (PRICE) results in the so-called *dirty price*.
Type	numeric
Unit of measurement	nominal currency (NOMINAL_CURRENCY) for quotation basis (QUOTATION_BASIS) CCY (Currency per share / unit); percent for PCL (Percentage of nominal - Clean)
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

DIV_AMOUNT: Dividend amount

Notes	Amount of the last dividend payment per share contained in dividend amount type (DIV_TYPE) before tax (gross dividend).
Type	numeric
Unit of measurement	dividend currency (DIV_CURRENCY) or units
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

DIV_TYPE: Dividend amount type

Notes	Dividend income amount per share (DIV_AMOUNT) may be denominated in dividend currency (DIV_CURRENCY) or in number of shares for equities. For funds the dividend amount per share (DIV_AMOUNT) in cash may be distributed or/and retained.
Type	factor
Period of availability	2009-03-31 to 2014-01-31
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

DIV_CURRENCY: Dividend currency

Notes	ISO 4217 code of the currency of the last dividend payment (DIV_AMOUNT).
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DIV_DT: Dividend settlement date

Notes	Settlement date of the last dividend payment (DIV_AMOUNT). The attribute permits to identify whether the dividend amount paid falls into the reporting period or not.
Type	Date
Period of availability	from 2009-03-31 onwards
Time-invariant	no
Public	no

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Identifier	no
Included in	SDS1, SDS2

DIV_FREQ: Dividend frequency

Notes	Number of dividend payments within a period of time.
Type	factor
Period of availability	from 2019-09-30 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DIV_INCOME_EUR: Dividend amount in euro

Notes	Dividend amount converted into EUR using the EUR exchange rate.
Type	numeric
Period of availability	from 2019-09-30 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

EX_CUM: Ex-/Cum-dividend

Notes	Indicator whether the price (PRICE) includes / excludes entitlement to a dividend payment (DIV_AMOUNT).
Type	factor
Period of availability	2009-03-31 to 2013-01-31
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

FUND_TYPE: Fund type

Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

FUND_GEOMARKT: Fund geographical market structure

Notes	Geographical split of (majority of) underlying assets.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

FUND_ASSET_STRCTYP: Fund asset structure type

Notes	Type of (majority of) underlying assets.
Type	factor
Period of availability	from 2009-03-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DERIVED_INCOME: Derived income

Notes	BPM6 concept of "income attributable to investment fund shareholders" (D443) per unit (WG ES methodology). BPM6 = Sixth Edition of the IMF's Balance of Payments and International Investment Position Manual. WG ES = ECB Working Group External Statistics.
Type	numeric
Period of availability	from 2018-12-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

DERIVED_INCOME_DT: Derived income date

Notes	Date to which the income amount has been calculated by the NCB, i.e. end of the month or end of the quarter depending on the data provision by the respective NCB.
Type	Date
Period of availability	from 2018-12-31 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

DERIVED_INCOME_CURRENCY: Derived income currency

Notes	Currency on which the income amount is based.
Type	character
Period of availability	from 2018-12-31 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DERIVED_INCOME_FREQ: Derived income frequency

Notes	Defining the time frame to which the derived income calculated by NCBs is referring to.
Type	factor
Period of availability	from 2019-09-30 onwards
Time-invariant	yes
Public	no
Identifier	no
Included in	SDS1, SDS2

DERIVED_INCOME_EUR: Derived income in euro

Notes	Derived income amount converted into EUR using the EUR exchange rate.
Type	numeric
Period of availability	from 2019-09-30 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

SPLIT_FAC: Last split factor

Notes	Stock splits (and reverse splits) of shares. Last split factor is defined as (number of shares before the split) / (number of shares after the split). This means that the old number of shares needs to be divided by the factor to calculate the new number of shares; price information needs to be multiplied.
Type	numeric
Period of availability	from 2009-04-30 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

SPLIT_DT: Last split date

Notes	Date as of which the stock split becomes effective.
Type	Date
Period of availability	from 2009-04-30 onwards
Time-invariant	no
Public	no
Identifier	no
Included in	SDS1, SDS2

3 Definitions

International organisations

International organisations are entities established by formal political agreements between their members that have the status of international treaties; their existence is recognised by law in their member countries; they are not treated as resident institutional units of the countries in which they are located. The international organisations condensed in country code "1A" can be found in appendix C.

Monetary financial institutions (MFIs)

Monetary financial institutions (MFIs) are central banks, resident credit institutions as defined in Community law, other resident financial institutions and also money market funds, whose business is to receive deposits and/or close substitutes for deposits from entities other than MFIs and, for their own account (at least in economic terms), to grant credits and/or make investments in securities. For details see Article 1 of Regulation (EU) No 1071/2013 of the European Central Bank of 24 September 2013 concerning the balance sheet of the monetary financial institutions sector (recast) (ECB/2013/33).[4)]

Normalised prices

The normalised price for a specific date is the first one available from the following list:

1. Daily close mid price.
2. Average of daily close bid price and daily close ask price.
3. Daily close bid price.
4. Daily close ask price.
5. Price from the record with greatest ID.

4 http://data.europa.eu/eli/reg/2013/1071/oj}{http://data.europa.eu/eli/reg/2013/1071/oj

References

European Central Bank. (2010, February 2). The "centralised securities database" in brief. Retrieved April 21, 2020, from https://www.ecb.europa.eu/pub/pdf/other/centralisedsecuritiesdatabase201002en.pdf?fab2aa43b3104c803e93ab90139f1e6c

European Central Bank. (2012, September 26). Guideline of the european central bank of 26 september 2012 on the data quality management framework for the centralised securities database (ECB/2012/21). Retrieved May 14, 2018, from http://data.europa.eu/eli/guideline/2012/21/oj

A Codelists

Codelists are available in Excel format and can be obtained by researchers working with CSDB data. If a codelist is available for a specific variable is indicated in the small tables in section 2.2.

B Standard datasets

For research purposes five different subsets of variables from the CSDB have been defined and are available depending on the intended research project. The subsets are called standard datasets (SDS), followed by the number 1 to 4 or the letter "R." "R" stands for rating. SDS 1 to SDS 4 are summarised in Table 3 below. SDSR contains rating information and is available as an extension to the other SDS. Rating variables and their descriptions are not included in this report as there might be reference to the commercial data sources.

Table 3: Specification of different standard datasets (SDS) of CSDB data

	Internal researcher	External researcher
Available only for specific projects	SDS 1	SDS 3
Available for all projects	SDS 2	SDS 4

They differ in the variables which are included and the target group of researchers using the data. The first two versions – SDS 1 and SDS – 2 are intended for Bundesbank employees and researchers under an "agreement concerning access to microdata as part of a research project at the Deutsche Bundesbank in cooperation with a researcher's scientific institution and with the aim to produce output relevant for Deutsche Bundesbank's tasks." The latter two – SDS 3 and SDS 4 – are intended for external researchers who want to undertake their own research project regardless of whether their findings are useful for Deutsche Bundesbank's tasks.

SDS2 and SDS4 can be provided for any research project. Moreover, SDS 1 and SDS 3 may only be provided for projects which use solely the CSDB data or merge the CSDB data only with data that does not add additional information about security issuers from these other data sources. However, additional information on the securities held may well be added to the data of SDS 1 and SDS 3, as adding of such information may enrich the data used for an analysis but the re-identification risks with regard to security issuers is not increased.

A detailed view on which variable is available in each standard dataset is given in the table below. Please note that the table neither includes an SDSR column nor rows for rating variables since these variables occur only in this single SDS.

Table 4: Detailed overview of standard datasets

Variable code	Notes	SDS1	SDS2	SDS3	SDS4
General attributes					
EXTRACTION_DT	P	x	x	x	x
ISIN	P	x	x	x	x
Instrument identification					

The letters in column "Notes" indicate whether the respective variable is public (P), an identifier (I) or both (P, I).

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Variable code	Notes	SDS1	SDS2	SDS3	SDS4
NAT_INS_CODE		x	x		
NAT_INS_CODE_TYPE		x	x		
INT_INS_CODE		x	x		
SEC_STATUS		x	x		
Instrument attributes					
SEC_STATUS_DT		x	x		
SHORT_NAME	I	x			
QUOTATION_BASIS		x	x		
NOMINAL_CURRENCY		x	x		
AMOUNT_ISSUED		x	x		
AMOUNT_OUTSTANDING		x	x		
AMOUNT_OUTST_EUR		x	x		
NUMBER_OUTST		x	x		
NOMINAL_VALUE		x	x		
MARKET_CAPITAL		x	x		
MARKET_CAP_EUR		x	x		
POOL_FACTOR		x	x		
ISSUE_DT		x	x		
ISSUE_PRICE		x	x		
MATURITY_DT		x	x		
ORIGINAL_MATURITY		x	x		
RESIDUAL_MATURITY		x	x		
RES_MATURITY		x	x		
ESA_INS_2010		x	x		
ESA_INS_2010_VT		x	x		
ESA_INS_1995		x	x		
ESA_INS_1995_VT		x	x		
PAC2		x	x		
DEBT_TYPE		x	x		
INS_SENIOR_TYPE		x	x		
ASSET_SECURIS_TYPE		x	x		
CFI		x	x		
CFIN		x	x		
IN_SEC		x	x		
IN_EADB		x	x		
PRIV_PLACE		x	x		
PORTFOLIO_FLAG		x	x		
INS_SUPPL_CLASS		x	x		
HAS_EMB_OPT		x	x		
PRIM_LIST_NAME		x	x		
PRIM_LIST_COUNTRY		x	x		
LEI	P, I	x		x	

The letters in column “Notes” indicate whether the respective variable is public (P), an identifier (I) or both (P, I).

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Variable code	Notes	SDS1	SDS2	SDS3	SDS4
Issuer identification					
MFI	P, I	x		x	
ISS_ORG_TYPE	P, I	x		x	
ISS_ORG_CODE	P, I	x		x	
ENTTY_RIAD_CD	P, I	x		x	
BIC	P, I	x		x	
BEI	P, I	x		x	
INT_ORG_CODE		x		x	
ISS_ID	P, I	x		x	
ISS_ID_TYPE	P	x		x	
ISS_COMP_ID	P, I	x		x	
ISSUER_NAME	P, I	x		x	
Issuer attributes					
ISSUER_COUNTRY	P	x	x	x	x
ISSUER_COUNTRY_VT	P	x	x	x	x
ESA_ISSUER_2010	P	x	x	x	x
ESA_ISSUER_2010_VT	P	x	x	x	x
ESA_ISSUER_1995	P	x	x	x	x
ESA_ISSUER_1995_VT	P	x	x	x	x
GROUP_TYPE	P	x	x	x	x
NACE	P	x	x	x	x
COUPON_TYPE		x	x		
Coupon attributes					
COUPON_CURRENCY		x	x		
COUPON_FREQUENCY		x	x		
COUPON_RATE		x	x		
COUPON_RATE_SPREAD		x	x		
COUPON_RATE_MULTIPLIER		x	x		
COUPON_RATE_UNDER_ISIN		x	x		
COUPON_DT		x	x		
FIRST_SCD_COUPON_DT		x	x		
LAST_SCD_COUPON_DT		x	x		
REDEMP_TYPE		x	x		
Redemption attributes					
REDEMP_FREQUENCY		x	x		
REDEMP_CURRENCY		x	x		
REDEMP_PRICE		x	x		
PRICE_DT		x	x		

The letters in column “Notes” indicate whether the respective variable is public (P), an identifier (I) or both (P, I).

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Variable code	Notes	SDS1	SDS2	SDS3	SDS4
Price attributes					
PRICE		x	x		
PRICE_VT		x	x		
AVERAGE_PRICE		x	x		
VOLUME_TRADED		x	x		
YIELD		x	x		
Yield attributes					
BOND_DURATION		x	x		
ACC_START_DT		x	x		
Income attributes					
ACC_INC_FAC		x	x		
ACC_INC_FAC_VT		x	x		
ACC_INC_CREDITOR		x	x		
ACC_INC_CREDIT_VT		x	x		
ACC_INTEREST		x	x		
DIV_AMOUNT		x	x		
Dividend attributes					
DIV_TYPE		x	x		
DIV_CURRENCY		x	x		
DIV_DT		x	x		
DIV_FREQ		x	x		
DIV_INCOME_EUR		x	x		
EX_CUM		x	x		
FUND_TYPE		x	x		
Fund attributes					
FUND_GEOMARKT		x	x		
FUND_ASSET_STRCTYP		x	x		
DERIVED_INCOME		x	x		
Derived income attributes					
DERIVED_INCOME_DT		x	x		
DERIVED_INCOME_CURRENCY		x	x		
DERIVED_INCOME_FREQ		x	x		
DERIVED_INCOME_EUR		x	x		
SPLIT_FAC		x	x		
SPLIT_DT		x	x		

The letters in column "Notes" indicate whether the respective variable is public (P), an identifier (I) or both (P, I).

C List of international organisations

Until EXTRACTION_DT 2014-12-31, international organisations were summarised as code A1 in country codelists. This code comprises the following international organisations.

- Andean Development Corporation (ADC)
- African Development Bank (AfDB)
- African Export-Import Bank (AFREXIMBANK)
- African Development Fund
- All the European Union Institutions not financed via the EU budget
- Arab Monetary Fund (AMF)
- Asian Development Bank (AsDB)
- Asian Development Fund
- Banque arabe pour le développement économique en Afrique (BADEA)
- Banque Centrale des Etats de l'Afrique de l'Ouest (BCEAO)
- Banque des Etats de l'Afrique Centrale (BEAC)
- Bank for International Settlements (BIS)
- Black Sea Trade and Development Banks
- Banco Latino Americano De Comercio Exterior (BLADEX)
- Central American Bank for Economic Integration (CABEI)
- Central African States Development Bank (CASDB)
- Caribbean Development Bank (CDB)
- Council of Europe Development Bank (CEB)
- European Organisation for Nuclear Research (CERN)
- Committee of Regions
- Communaute economique et Monetaire de l'Afrique Centrale (CEMAC)
- Council of Europe
- Council of Europe Development Bank (CEB)
- Council of the European Union
- Court of Auditors
- Court of Justice
- Eastern Caribbean Currency Union (ECCU)
- European Bank for Reconstruction and Development (EBRD)
- European Broadcasting Union/Union européenne de radio-télévision (EBU/UER)
- European Central Bank (ECB)
- Eastern Caribbean Central Bank (ECCB)
- European Centre for Medium-Range Weather Forecasts (ECMWF)
- Economic and Social Committee
- Eurasian Development Bank (EDB)
- European Development Fund (EDF)
- European Investment Bank (EIB)
- European Investment Fund (EIF)
- European Molecular Biology Laboratory (EMBL)
- European Monetary System (EMS)
- European Patent Office (EPO)
- European Space Agency (ESA)
- European Stability Mechanism (ESM)

- European Southern Observatory (ESO)
- EU-Africa Infrastructure Trust Fund
- European Organisation for the Exploitation of Meteorological Satellites (EUMETSAT)
- Eurasian Development Bank (EDB)
- European Atomic Energy Community (EURATOM)
- European Organisation for the Safety of Air Navigation (EUROCONTROL)
- European Company for the Financing of Railroad Rolling Stock (EUROFIMA)
- European Coal and Steel Community
- European Commission
- European Community Institutions, Organs and Organisms
- European Council
- European Financial Stability Facility
- European Parliament
- European Telecommunications Satellite Organisation (EUTELSAT)
- Food and Agriculture Organisation (FAO)
- Facility for Euro-Mediterranean Investment and Partnership (FEMIP)
- Fondo Latino Americano de Reservas (FLAR)
- Fonds Belgo-Congolais d'Amortissement et de Gestion
- Fonds spécial unifié de développement
- Inter-American Development Bank (IADB)
- International Atomic Energy Agency (IAEA)
- International Bank for Economic Co-operation (IBEC)
- International Bank for Reconstruction and Development (IBRD)
- International Committee of the Red Cross (ICRC)
- International Centre for Settlement of Investment Disputes (ICSID)
- International Development Association (IDA)
- Islamic Development Bank (IDB)
- International Fund for Agricultural Development (IFAD)
- International Finance Corporation (IFC)
- International finance Facility for Immunisation (IFFIm)
- International Investment Bank (IIB)
- Inter-American Investment Corporation (IIC)
- International Labour Organisation (ILO)
- International Monetary Fund (IMF)
- International Telecommunications Satellite Organisation (INTELSAT)
- International Organisations excluding Eur.Community Institutions
- International Union of Credit and Investment Insurers
- International Organisation for Migration (IOM)
- Islamic Development Bank (IDB)
- International Telecommunication Union (ITU)
- Multilateral Investment Guarantee Agency (MIGA)
- North Atlantic Treaty Organisation (NATO)
- Neighbourhood Investment Facility
- Nordic Investment Bank (NIB)
- Organisation for Economic Co-operation and Development (OECD)
- Organisation for Economic Cooperation and Development
- Other EC Institutions, Organs and Organisms covered by General budget

- Other European Community Institutions, Organs and Organisms
- Other International Organisations (financial institutions)
- Other International Organisations (non-financial institutions)
- Paris Club Creditor Institutions
- Rest of UN Organisations n.i.e.
- Single Resolution Board (SRB)
- UN organisations
- United Nations Educational, Scientific and Cultural Organisation (UNESCO)
- United Nations High Commissioner for Refugees (UNHCR)
- United Nations Children Fund (UNICEF)
- United Nations Relief and Works Agency for Palestine (UNRWA)
- West African Economic and Monetary Union (WAEMU)
- World Health Organisation (WHO)
- World Bank Group
- World Trade Organisation (WTO)