"""Hi Domenico,

as discussed, I have attached the sample file of the Bloomberg bond data set.

Until we have more explanations on the indicators, I thing we need to sub-set the data:

IssrClsL3 -> SOVEREIGN;

I IssrClsL4 -> SOVEREIGN

Can you please write a Python Code that imports the attached file and based on the data calculates the following indicators:

-   Daily yield (by sovereign, region, rating level) (weighted average of outstanding amount and yield)

-   Daily spread to US benchmark (by sovereign, region, rating level) (weighted average of outstanding amount and yield spread)

-   Average (weighted) maturity of outstanding debt (by sovereign, region, rating level) (weighed average of outstanding amount and maturity)

-   Overall outstanding amount  / share of debt maturing  over the next 12 months / 24 months and 36 months (by sovereign, region, rating level) (by sovereign, region, rating level)

-   Share of overall outstanding amount in % of SovFM general government debt and in % of GDP

-   Coupon of maturing debt over the next 12 /24 and 36 months (by sovereign, region, rating level) (weighted average of outstanding amount and yield of maturing bonds over next 12 / 24 and 36 months)

Use the SovFM API to get the data on ratings and region as well as outstanding general government debt (in USD and % of GDP) and nominal GDP (in USD).

Add Haver data on US benchmark yield: U.S. Treasury bills yield (should be available in intdaily)

Indicators:

    Gen. gov. debt (US$ bil.)

    Gen. gov. debt/GDP

At some point the tech team will store the CSV files they get from Bloomberg in AWS RDS Postgres instance, in the tables.

Thanks,

Heiko