Public Debt and Private Fixed Income Bulletin Technical Specifications

8000 Product

September 2024

Contents

EDITION CONTROL

Edition	Date	Author
1.00	18/05/2017	BME Market Data

DIFFUSION CONTROL

This Document is not distributed in paper format.

CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

1.00   18.05.2017 – New Document

1.01   13.09.2024 – New Template

1   OBJECTIVE

The Public Debt Trades Bulletin Technical Specifications contains information about

- ☐   8000 Public & Private Debt Trades Daily Bulletin.

2   FORMAT AND DATA DELIVERY

2.1   FILE FORMAT

BME MARKET DATA provides the data for this product in files with the txt format (";" as field separator and "." as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by ";" and each line ends with the specific character of line end. There are PDF files with the information.

2.2   DATA FORMAT

2.2.1   Numeric Format

Thousand separations "." are included . The character ","will be used as decimal separator.

2.2.2   Date and Time Conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

2.2.3   TXT files Headers

The first line of ASCII files (extensions TXT or similar) contains the headers of the file; the rest of lines contain the data, unless stated otherwise in the description specific to the product.

2.2.4   Data Delivery

The information is available via Internet through sFTP (ssh File Transfer Protocol).

2.2.5 Files Names

Name of the file by product and type:

PRODUCT	FILES		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	BODP_D_02_YYYYMMDD.txt	SALE AND PURCHASE TRADES. PUBLIC DEBT	","	";"	N
BODP	BODP_D_03_YYYYMMDD.txt	SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	","	";"	N
BODP	BODP_D_04_YYYYMMDD.txt	SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR	","	";"	N
BODP	BODP_D_05_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. PUBLIC DEBT	","	";"	N
BODP	BODP_D_06_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	","	";"	N
BODP	BODP_D_07_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. BONDS	","	";"	N
BODP	BODP_D_08_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. TREASURY BILLS	","	";"	N
BODP	BODP_D_09_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. STRIPS	","	";"	N
BODP	BODP_D_10_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUERS: BONDS	","	";"	N
BODP	BODP_D_11_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER, TREASURY BILLS AND COMMERCIAL PAPER	","	";"	N
BODP	BODP_D_12_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: AIAF	","	";"	N
BODP	BODP_D_13_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: MARF	","	";"	N
BODP	BODP_D_14_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. Private Fixed Income: AIAF y MARF	","	";"	N

PRODUCT	FILES		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	BODP_M_01_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT	";"	";"	N
BODP	BODP_M_03_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.	";"	";"	N
BODP	BODP_M_05_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR	";"	";"	N
BODP	BODP_M_12_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: AIAF	";"	";"	N
BODP	BODP_M_13_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: MARF	";"	";"	N

PRODUCT	FILES		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	ContYYYY.txt	List of all Sale and Purchase Trades of Public Debt of the current year.	";"	";"	N
BODP	ContYYYYMM.txt	List of all Sale and Purchase Trades of Public Debt of the current month.	";"	";"	N
BODP	OCVSC_DE_D_YYYYMMDD.TXT	Daily file with the Sale and Purchase Trades of Public Debt of the day	";"	";"	N
BODP	VALCIR_DBO_D_YYYYMMDD.TXT	Daily file with the characteristics of the outstanding issues.	";"	";"	N
BODP	VALCIR_DBO_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the week (each ISIN may have up to 5 entries).	";"	";"	N
BODP	VALCIR_DBO_M_yyyymm01_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the month (each ISIN may have up to 23 entries).	";"	";"	N
BODP	OCVSC_DE_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale	";"	";"	N

		and Purchase Trades of Public Debt (BON and OBL) for each day of the week (each ISIN may have up to 5 entries).			
BODP	OCVSC_DE_M_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the month (each ISIN may have up to 23 entries).	","	";"	N
BODP	VALCIR_SALDOS_DBO_D_yyyymmdd.TXT	Daily file that includes the nominal annotated and nominal broken down (segregated strip and non-segregated strip) of the outstanding issues. Includes information of all instruments (short and long term Pubic and Autonomous Communities Debt), with an entry for each ISIN and date.	","	";"	N
BODP	OCVSC_RFP_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the week (each ISIN may have up to 5 entries).	","	";"	N
BODP	OCVSC_RFP_M_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the month (each ISIN may have up to 23 entries).	","	";"	N

PRODUCT		FILES	DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	BODP_Q_0N_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT, AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.	","	";"	N
BODP	BODP_Q_0N_RFP_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PRIVATE FIXED INCOME	","	";"	N

3 BODP Specifications

The BOPD product (Public Debt and Private Fixed Income Trades Daily Bulletin) has the following files:

PRODUCT	FILES		FIELDS TEMPLATE
BODP	BODP_D_02_YYYYMMDD.txt	SALE AND PURCHASE TRADES. PUBLIC DEBT	TEMPLATE 3.1
BODP	BODP_D_03_YYYYMMDD.txt	SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	TEMPLATE 3.1
BODP	BODP_D_04_YYYYMMDD.txt	SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR	TEMPLATE 3.2
BODP	BODP_D_05_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. PUBLIC DEBT	TEMPLATE 3.3
BODP	BODP_D_06_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	TEMPLATE 3.3
BODP	BODP_D_07_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. BONDS	TEMPLATE 3.4
BODP	BODP_D_08_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. TREASURY BILLS	TEMPLATE 3.5
BODP	BODP_D_09_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. STRIPS	TEMPLATE 3.5
BODP	BODP_D_10_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUERS: BONDS	TEMPLATE 3.4
BODP	BODP_D_11_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER, TREASURY BILLS AND COMMERCIAL PAPER	TEMPLATE 3.4
BODP	BODP_D_12_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: AIAF	TEMPLATE 3.1
BODP	BODP_D_13_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: MARF	TEMPLATE 3.1
BODP	BODP_D_14_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. Private Fixed Income: AIAF y MARF	TEMPLATE 3.3

3.1 TEMPLATE 3.1

This template applies to the following files:

PRODUCT	FILES		FIELDS TEMPLATE
BODP	BODP_D_02_YYYYMMDD.txt	SALE AND PURCHASE TRADES. PUBLIC DEBT	TEMPLATE 3.1
BODP	BODP_D_03_YYYYMMDD.txt	SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	TEMPLATE 3.1
BODP	BODP_D_12_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: AIAF	TEMPLATE 3.1
BODP	BODP_D_13_YYYYMMDD.txt	SALE AND PURCHASE TRADES. Private Fixed Income: MARF	TEMPLATE 3.1

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	DATE	X(8)	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	X(12)	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	
PUBLIC DEBT	No of trades	Num	Number of trades	
PUBLIC DEBT	Nominal	Float	Nominal amount	t In € Millions
PUBLIC DEBT	High	Float	High (Price (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Average	Float	Average (Price (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Low	Float	Low (Price (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	IRR	Float	Average IRR	
PUBLIC DEBT	Previous	Float	Previous (Price (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Date previous	X(8)	Previous Date	YYYYMMDD

3.2   TEMPLATE 3.2

This template applies to the following files:

PRODUCT	FILES		FIELDS TEMPLATE
BODP	BODP_D_04_YYYYMMDD.txt	SELL AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR	TEMPLATE 3.2

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	DATE	X(8)	Information Date	YYYYMMDD
PUBLIC DEBT	Tenor	Char	Tenor	The range of dates is as follows. • Up to 6 months, up to 180 days • 6 to 12 months, from 181 to 366 days • 1 to 2 years, from 367 to 730 days • 2 to 4 years, from 731 to 1,460 days • 2 to 6 years from 731 to 2,190 days • 4 to 8 years, from 1,461 to 2,920 days • 8 to 12 years, from 2,921 to 4,385 days • 12 to 20 years, from 4,386 to 7,315 days • Over 20 years, over 7,316 days
PUBLIC DEBT	Nominal	Float	Nominal amount (Public Debt)	In € Millions
PUBLIC DEBT	Average yield (%)	Float	Average yield (Public Debt)	In € Millions
PUBLIC DEBT	Nominal	Float	Nominal amount (Autonomous Communities Debt and Other Public issuers)	t In € Millions
PUBLIC DEBT	Average yield (%)	Float	Average yield (Autonomous Communities Debt and Other Public issuers)	In € Millions

3.3 TEMPLATE 3.3

This template applies to the following files:

PRODUCT	FILES		FIELDS TEMPLATE
BODP	BODP_D_05_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. PUBLIC DEBT	TEMPLATE 3.3
BODP	BODP_D_06_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT	TEMPLATE 3.3
BODP	BODP_D_14_YYYYMMDD.txt	TERM SALE AND PURCHASE TRADES. Private Fixed Income: AIAF y MARF	TEMPLATE 3.3

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	DATE	X(8)	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	X(12)	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	
PUBLIC DEBT	No of Trades	Num	Number of Trades: trade term (natural days) Week (7-8 days)	
PUBLIC DEBT	Nominal	Float	Nominal amount: trade term (natural days) Week (7-8 days)	In € Millions
PUBLIC DEBT	No of Trades	Num	Number of Trades: trade term (natural days) months (9 -33 days)	
PUBLIC DEBT	Nominal	Float	Nominal amount: trade term (natural days) months (9-33 days)	In € Millions
PUBLIC DEBT	No of Trades	Num	Number of Trades: trade term (natural days) two months (34-64 days)	
PUBLIC DEBT	Nominal	Float	Nominal amount: trade term (natural days) two months (34-64 days)	In € Millions
PUBLIC DEBT	No of Trades	Num	Number of Trades: trade term (natural days) three months (65-94 days)	
PUBLIC DEBT	Nominal	Float	Nominal amount: trade term (natural days) three months (65-94 days)	In € Millions
PUBLIC DEBT	No of Trades	Num	Number of Trades: trade term (natural days) Over three months	
PUBLIC DEBT	Nominal	Float	Nominal amount: trade term (natural days) Over three months	In € Millions

3.4 TEMPLATE 3.4

This template applies to the following files:

PRODUCT		FILES	FIELDS TEMPLATE
BODP	BODP_D_07_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. BONDS	TEMPLATE 3.4
BODP	BODP_D_10_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUERS: BONDS	TEMPLATE 3.4
BODP	BODP_D_11_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER, TREASURY BILLS AND COMMERCIAL PAPER	TEMPLATE 3.4

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	DATE	X(8)	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	X(12)	ISIN CODE	
PUBLIC DEBT	Issue	Char	Issue name	
PUBLIC DEBT	Date next coupon	X(8)	Date next coupon	DD- MM-YY
PUBLIC DEBT	Number coupons per year	Num	Number of coupons per year	
PUBLIC DEBT	Accrued coupon EUR/MILLON	Float	Accrued coupon	EUR/MILLION
PUBLIC DEBT	Amount outstanding	Float	Amounts outstanding	In € Millions
PUBLIC DEBT	Third parties	Float	Third Party Amounts	In € Millions
PUBLIC DEBT	Last	Float	Last (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.

PUBLIC DEBT	Date Last	X(8)	Date Last	DD- MM-YY

3.5 TEMPLATE 3.5

This template applies to the following files:

PRODUCT	FILES		FIELDS TEMPLATE
BODP	BODP_D_08_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. TREASURY BILLS	TEMPLATE 3.5
BODP	BODP_D_09_YYYYMMDD.txt	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. STRIPS	TEMPLATE 3.5

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	DATE	X(8)	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	X(12)	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	
PUBLIC DEBT	Amounts outstanding	Float	Amounts outstanding	In € Millions
PUBLIC DEBT	Third parties	Float	Third Party Amounts	In € Millions
PUBLIC DEBT	Last	Float	Last (Ex - Coupon) or IRR)	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Date last	X(8)	Last date	DD- MM-YY

4 Monthly Bulletin Files

The Public Debt Trades Monthly Bulletin contains the following files:

PRODUCT	FILES	DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	BODP_M_01_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT	","	";"	N
BODP	BODP_M_03_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.	","	";"	N
BODP	BODP_M_05_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR	","	";"	N
BODP	BODP_M_12_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: AIAF	","	";"	N
BODP	BODP_M_13_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: MARF	","	";"	N

4.1 BODP_M_01_YYYYMMDD.txt & BODP_M_12_YYYYMMDD.txt & BODP_M_13_YYYYMMDD.txt

This template applies to the following files:

PRODUCT	FILES	
BODP	BODP_M_01_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT
BODP	BODP_M_12_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: AIAF
BODP	BODP_M_13_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: MARF

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Month initial date	YYYYMMDD
PUBLIC DEBT	ISIN	Char	ISIN CODE	

PUBLIC DEBT	Issue Name	Char	Name of the issue	
PUBLIC DEBT	#trades	Num	Number of trades	Monthly total of trades
PUBLIC DEBT	Nominal	Float	Nominal amount	t Import In € Millions. Monthly total nominal amount.
PUBLIC DEBT	High	Float	High (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Average	Float	Average (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Low	Float	Low (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	IRR	Float	Monthly Average IRR	Monthly Average IRR (IRR weighted by nominal).
PUBLIC DEBT	Average Last Date	Float	(Price (Ex - Coupon) or IRR) of the last trading day of the month.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Last Date	Char	(Price (Ex - Coupon) or IRR) Date of the last trading day of the month.	DD/MM/YYYY

This file includes all the instruments that is considered Public Debt: BON, OBL, PRL, CUP and LET. The total aggregated number of trades and nominal amounts are included in the final row.

4.2   BODP_M_03_YYYYMMDD.txt FILE

This template applies to the following files:

PRODUCT		FILES
BODP	BODP_M_03_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Date	YYYYMMDD
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	
PUBLIC DEBT	#Trades	Num	Number of trades	Monthly total of trades
PUBLIC DEBT	Nominal	Float	Nominal amount	t Import In € Millions. Monthly total nominal amount.
PUBLIC DEBT	High	Float	High (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Average	Float	Average (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Low	Float	Low (Price (Ex - Coupon) or IRR) of all the trades of the month weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	IRR	Float	Monthly Average IRR	Monthly Average IRR (IRR weighed by nominal amount).
PUBLIC DEBT	Average Last Date	Float	(Price (Ex - Coupon) or IRR) of the last trading day of the month.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PUBLIC DEBT	Last Date	Char	(Price (Ex - Coupon) or IRR) Date of the last trading day of the month.	DD/MM/YYYY

This file includes all the instruments that are Autonomous Communities and other public issuer's debt that are not considered Public Debt: AUT, ODP and POE. The total aggregated number of trades and nominal amounts are included in the final row.

4.3 BODP_M_05_YYYYMMDD.TXT FILE

This template applies to the following files:

PRODUCT	FICHEROS	
BODP	BODP_M_05_YYYYMMDD.txt	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Date	YYYYMMDD
PUBLIC DEBT	Tenor	Char	Tenor	• Up to 6 months. Up to 180 days. • 6 to 12 months. 181 to 366 days 1 to 2 years, de 367 to 730 days • 2 to 4 years, 731 to 1460 days • 2 to 6 years 731 to 2190 days • 4 to 8 years, 1461 to 2920 days • 8 to 12 years, 2921 to 4385 days • 12 to 20 years, 4386 to 7315 days • more than 20 years, more than 7316 days
PUBLIC DEBT	Nominal	Float	Nominal amount (Public Debt)	Import In € Millions
PUBLIC DEBT	Average IRR (%)	Float	Average IRR (Public Debt)	Data in percentage.
PUBLIC DEBT	Nominal	Float	Nominal amount (Autonomous Communities and other public issuer's debt)	Import In € Millions
PUBLIC DEBT	Average IRR (%)	Float	Average IRR (Autonomous Communities and other public issuer's debt)	Data in percentage.

5 Information Files

The Information Files associated with the Public Debt Trades Bulletin are the following:

PRODUCT		FILES	DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	ContYYYY.txt	List of all Sale and Purchase Trades of Public Debt of the current year.	";"	";"	N
BODP	ContYYYYMM.txt	List of all Sale and Purchase Trades of Public Debt of the current month.	";"	";"	N
BODP	OCVSC_DE_D_YYYYMMDD.TXT	Daily file with the Sale and Purchase Trades of Public Debt of the day	";"	";"	N
BODP	VALCIR_DBO_D_YYYYMMDD.TXT	Daily file with the characteristics of the outstanding issues.	";"	";"	N
BODP	VALCIR_DBO_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the week (each ISIN may have up to 5 entries).	";"	";"	N
BODP	VALCIR_DBO_M_yyyymm01_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the month (each ISIN may have up to 23 entries).	";"	";"	N
BODP	OCVSC_DE_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the week (each ISIN may have up to 5 entries).	";"	";"	N
BODP	OCVSC_DE_M_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the month (each ISIN may have up to 23 entries).	";"	";"	N

BODP	VALCIR_SALDOS_DBO_D_yyyymmdd.TXT	Daily file that includes the nominal annotated and nominal broken down (segregated strip and non-segregated strip) of the outstanding issues. Includes information of all instruments (short and long term Pubic and Autonomous Communities Debt), with an entry for each ISIN and date.	","	";"	N
BODP	OCVSC_RFP_S_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the week (each ISIN may have up to 5 entries).	","	";"	N
BODP	OCVSC_RFP_M_yyyymmdd_yyyymmdd.TXT	File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the month (each ISIN may have up to 23 entries).	","	";"	N

5.1   contYYYY.txt & contYYYYmm.txt FILES

The following TXT files will be generated daily:

- o   ContYYYY.txt list with all the Sale and Purchase Trades of Public Debt of the current year. One entry for each ISIN and day.
- o   ContYYYYMM.txt list with all the Sale and Purchase Trades of Public Debt of the current month. One entry for each ISIN and day.

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	
PUBLIC DEBT	#Trades	Num	Number of trades	Total number of trades of the issue of the day.
PUBLIC DEBT	Nominal	Float	Nominal amount	t Import In € Millions.

ASSET TYPE	FIELD NAME		DESCRIPTION	
PUBLIC DEBT	High Price	Float	High Price (Ex - Coupon)	High Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Average Price	Float	Average Price (Ex - Coupon)	Average Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Low Price	Float	Low Price (Ex - Coupon)	Low Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Average IRR	Float	Average IRR	Average IRR for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous Date	Float	Previous Price (Ex - Coupon)	Previous Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous IRR	Float	Previous IRR	Previous IRR for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous Date	Char	Previous Date	DD/MM/YYYY

5.2   OCVSC_DE_D_YYYYMMDD.TXT FILES

Single daily file with the Sale and Purchase Trades of the day when the file is generated. Includes information of all instruments (short and long term Pubic and Autonomous Communities Debt).

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Information Date	YYYYMMDD
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name of the issue	Name
PUBLIC DEBT	#Trades	Num	Number of trades	Number of trades of the day
PUBLIC DEBT	Nominal	Float	Nominal amount	t Import In € Millions.

PUBLIC DEBT	Average Price	Float	Average Price (Ex - Coupon)	Average Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Average IRR	Float	Average IRR	Average IRR for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous Price	Float	Previous Price (Ex - Coupon)	Previous Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous IRR	Float	Previous IRR	Previous IRR for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Previous Date	Char	Previous Date	DD/MM/YYYY

5.3   VALCIR_DBO_D_YYYYMMDD.TXT FILES

Single daily file with the characteristics of the outstanding issues. Includes information of all instruments (short and long term Pubic and Autonomous Communities Debt).

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	First day of the month	YYYYMMDD
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Issue	Char	Issue Name	Name
PUBLIC DEBT	Coupon	Char	Coupon	DESC, VBLE, Number
PUBLIC DEBT	Coupon Next Date	Char	Date of next payment/coupon	DD/MM/YYYY
PUBLIC DEBT	# Year Coupon	Int	Number of coupon payments per year	1, 2, 3, 4,6, 12
PUBLIC DEBT	Accrued coupon	Float	Accrued coupon in Million €	
PUBLIC DEBT	Outstanding Amount	Float	Outstanding volume	
PUBLIC DEBT	Third parties Amount	Float	Third parties volume	

ASSET TYPE	FIELD NAME		DESCRIPTION		FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Last Price	Float	Last Price		Last Price for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Last IRR	Float	Last IRR		Last IRR for all issues (both traded by price or by IRR). Data in percentage.
PUBLIC DEBT	Last Date	Char	Last Price/IRR date		DD/MM/YYYY

5.4   VALCIR_DBO_S_YYYYMMDD_YYYYMMDD.TXT & VALCIR_DBO_M_YYYYMMDD_YYYYMMDD.TXT FILES

Files that include characteristics of the outstanding Public Debt issues (BON and OBL). VALCIR_DBO_S_yyyymm01_yyyymmdd.TXT (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the week (each ISIN may have up to 5 entries). VALCIR_DBO_M_yyyymm01_yyyymmdd.TXT (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the characteristics of the outstanding Public Debt issues (BON and OBL). The file includes the characteristics of the issues for each day of the month (each ISIN may have up to 23 entries).

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Date	DD/MM/YYYY
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Issue	Char	Name Issue	
PUBLIC DEBT	Next Coupon date	Char	Next Coupon date	DD/MM/YYYY
PUBLIC DEBT	Coupon	float	Coupon in percentage.	Coupon in percentage.
PUBLIC DEBT	# Year Coupon	Num	Number of coupons per year	
PUBLIC DEBT	Accrued Coupon EUR/MILLION	Float	Accrued Coupon	EUR/MILLON
PUBLIC DEBT	Outstanding amount	Float	Outstanding amount	Import In € Millions

PUBLIC DEBT	Third parties amount	Float	Third parties amount	Import In € Millions
PUBLIC DEBT	Price	Float	Price(Ex - Coupon)	Data in percentage.
PUBLIC DEBT	Nominal	Float	Nominal amount traded	Import In € Millions
PUBLIC DEBT	Date	Char	Nominal amount and price date	DD/MM/YYYY
PUBLIC DEBT	Maturity date	Char	Maturity date	DD/MM/YYYY

5.5 OCVSC_DE_S_YYYYMMDD_YYYYMMDD.TXT & OCVSC_DE_M_YYYYMMDD_YYYYMMDD.TXT & OCVSC_RFP_S_YYYYmmdd_YYYYmmdd.TXT & OCVSC_RFP_M_YYYYmmdd_YYYYmmdd.TXT FILES

Files that include information of the Sale and Purchase Trades of Public Debt (BON and OBL).

- OCVSC_DE_S_yyyymmdd_yyyymmdd.TXT (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the week (each ISIN may have up to 5 entries).OCVSC_DE_M_yyyymmdd_yyyymmdd.TXT (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the month (each ISIN may have up to 23 entries).

- OCVSC_DE_M_YYYYMMDD_YYYYMMDD.TXT File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Public Debt (BON and OBL) for each day of the month (each ISIN may have up to 23 entries).

- OCVSC_RFP_S_YYYYMMDD_YYYYMMDD.TXT File (where the first date represents the first day of the week and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the week (each ISIN may have up to 5 entries).

- OCVSC_RFP_M_YYYYMMDD_YYYYMMDD.TXT File (where the first date represents the first day of the month and the second date represents the day when the file is generated) with the Sale and Purchase Trades of Private Fixed Income for each day of the month (each ISIN may have up to 23 entries).

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT / PRIVATE FIXED INCOME	Date	Char	Information Date	DD/MM/YYYY
PUBLIC DEBT / PRIVATE FIXED INCOME	ISIN	Char	ISIN CODE	
PUBLIC DEBT / PRIVATE FIXED INCOME	Issue	Char	Name of the issue	
PUBLIC DEBT / PRIVATE FIXED INCOME	# Trades	Num	Daily Number of trades	

PUBLIC DEBT / PRIVATE FIXED INCOME	Nominal	Float	Daily Nominal amount	Import In € Millions
PUBLIC DEBT / PRIVATE FIXED INCOME	High Price	Float	High Price (Ex - Coupon)	Data in percentage.
PUBLIC DEBT / PRIVATE FIXED INCOME	Average Price	Float	Average Price (Ex - Coupon)	Data in percentage.
PUBLIC DEBT / PRIVATE FIXED INCOME	Low Price	Float	Low Price (Ex - Coupon)	Data in percentage.
PUBLIC DEBT / PRIVATE FIXED INCOME	Last IRR	Float	Last IRR	Data in percentage.
PUBLIC DEBT / PRIVATE FIXED INCOME	Previous Price	Float	Previous Price (Ex – Coupon)	Data in percentage.
PUBLIC DEBT / PRIVATE FIXED INCOME	Previous Date	Char	Previous Date	DD/MM/YYYY
PUBLIC DEBT / PRIVATE FIXED INCOME	Maturity date	Char	Maturity Date	DD/MM/YYYY

5.6   VALCIR_SALDOS_DBO_D_YYYYMMDD.TXT FILES

VALCIR_SALDOS_DBO_D_yyyymmdd.TXT Daily file that includes the information of nominal annotated and nominal broken down (segregated and non-segregated strip) of the outstanding issues. Includes information of all instruments (short and long term Pubic and Autonomous Communities Debt), with an entry for each ISIN and date.

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PUBLIC DEBT	Date	Char	Date	DD/MM/YYYY
PUBLIC DEBT	ISIN	Char	ISIN CODE	
PUBLIC DEBT	Asset Type	Char	Instrument type	OBL: Obligations BON: Bonds PRL: Strips CUP: Coupons LET: Treasury bills
PUBLIC DEBT	Nominal annotated	Float	nominal annotated	
PUBLIC DEBT	Nominal broken down	Float	nominal broken down	

6 Quarterly Bulletin Files

The Public Debt Trades quarterly Bulletin contains the following files:

PRODUCT	FILES		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
BODP	BODP_Q_0N_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT, AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.	","	";"	N
BODP	BODP_Q_0N_RFP_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PRIVATE FIXED INCOME.	","	";"	N

6.1 BODP_Q_0N_YYYYMMDD.txt FILE & BODP_Q_0N_rfp_YYYYMMDD.txt

This template applies to the following files:

PRODUCT	FILES	
BODP	BODP_Q_0N_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT, AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT. N is the number of quarterly.
BODP	BODP_Q_0N_RFP_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PRIVATE FIXED INCOME.

Each file has the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
PD & PFI	Date	Char	Quarter init date	YYYYMMDD
PD & PFI	ISIN	Char	ISIN CODE	
PD & PFI	Issue	Char	Name of the issue	

PD & PFI	#Trades	Num	Number of trades	Monthly total of trades
PD & PFI	Nominal	Float	Nominal amount	t Import In € Millions. Quarterly total nominal amount.
PD & PFI	High	Float	High (Price (Ex - Coupon) or IRR) of all the trades of the quarter weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PD & PFI	Average	Float	Average (Price (Ex - Coupon) or IRR) of all the trades of the quarter weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PD & PFI	Low	Float	Low (Price (Ex - Coupon) or IRR) of all the trades of the quarter weighted by nominal amount.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PD & PFI	IRR	Float	Quarterly Average IRR	Quarterly Average IRR (IRR weighted by nominal).
PD & PFI	Last Price	Float	(Price (Ex - Coupon) or IRR) of the last trading day of the quarter.	Depending on whether the instruments trades by price or IRR, the information is provided in such units. Data in percentage.
PD & PFI	Last Date	Char	(Price (Ex - Coupon) or IRR) Date of the last trading day of the quarter.	DD/MM/YYYY
PD & PFI	Frequency	Float	Trading frequency during the quarter.	Data in % between 0 and 100
PD & PFI	Third parties amount	Float	Third parties amount	Import In € Millions at the end of the quarter.
PD & PFI	Outstanding amount	Float	Outstanding amount	Import In € Millions at the end of the quarter.

This file includes all the instruments that is considered Public Debt: BON, OBL, PRL, CUP and LET and Autonomous Communities and other public issuer's debt that are not considered Public Debt: AUT, ODP and POE. The total aggregated number of trades and nominal amounts are included in the final row.

7   PDF Files

Name of the file by product and type:

PRODUCT		FILES
BODP	BODP_D_02_YYYYMMDD.pdf	SALE AND PURCHASE TRADES. PUBLIC DEBT
BODP	BODP_D_03_YYYYMMDD.pdf	SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT
BODP	BODP_D_04_YYYYMMDD.pdf	SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR
BODP	BODP_D_05_YYYYMMDD.pdf	TERM SALE AND PURCHASE TRADES. PUBLIC DEBT
BODP	BODP_D_06_YYYYMMDD.pdf	TERM SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT
BODP	BODP_D_07_YYYYMMDD.pdf	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. BONDS
BODP	BODP_D_08_YYYYMMDD.pdf	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. TREASURY BILLS
BODP	BODP_D_09_YYYYMMDD.pdf	CHARACTERISTICS OF OUTSTANDING ISSUES. PUBLIC DEBT. STRIPS
BODP	BODP_D_10_YYYYMMDD.pdf	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUERS: BONDS
BODP	BODP_D_11_YYYYMMDD.pdf	CHARACTERISTICS OF OUTSTANDING ISSUES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER, TREASURY BILLS AND COMMERCIAL PAPER
BODP	BODP_D_18_YYYYMMDD.pdf	SALE AND PURCHASE TRADES. Private Fixed Income: AIAF
BODP	BODP_D_19_YYYYMMDD.pdf	SALE AND PURCHASE TRADES. Private Fixed Income: MARF
BODP	BODP_D_20_YYYYMMDD.`df	TERM SALE AND PURCHASE TRADES. Private Fixed Income: AIAF y MARF

PRODUCT		FILES
BODP	BODP_M_01_YYYYMMDD.pdf	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT
BODP	BODP_M_03_YYYYMMDD.pdf	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.
BODP	BODP_M_05_YYYYMMDD.pdf	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT. SUMMARY BY TENOR
BODP	BODP_M_12_YYYYMMDD.pdf	MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: AIAF

BODP   BODP_M_13_YYYYMMDD.pdf   MONTHLY BULLETIN. SALE AND PURCHASE TRADES. Private Fixed Income: MARF

PRODUCT		FILES
BODP	BODP_Q_0N_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PUBLIC DEBT, AUTONOMOUS COMMUNITIES AND OTHER PUBLIC ISSUER'S DEBT.
BODP	BODP_Q_0N_RFP_YYYYMMDD.txt	QUARTERLY BULLETIN. SALE AND PURCHASE TRADES. PRIVATE FIXED INCOME

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