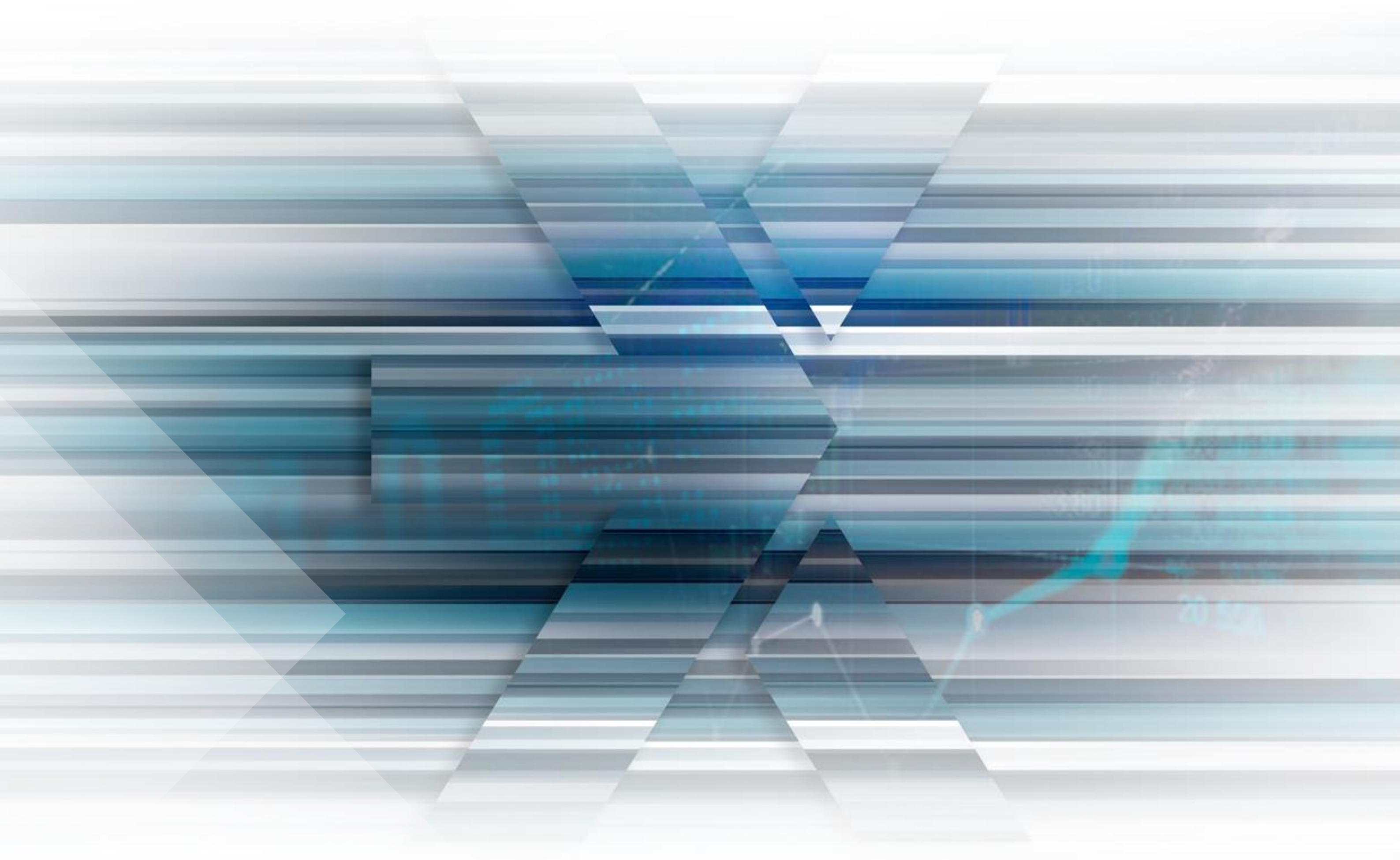
BOLSAS Y MERCADOS ESPAÑOLES MARKET DATA



RODE Indexes

RODE Indexes 27/04/2021

Índice

1 PRODUCT DESCRIPTION

Daily information on fixed income indices (RODE Family of Indices: Public Debt tardes Returns) as well as information on trades used for the calculation. The information included in the product is as follows:

- Prices and Yields / IRR of the Public Debt trades IRR Indices.
- Operations necessary for the calculation of the Public Debt trades IRR Indices.

1.1 FILE AVAILABILITY

The files will normally be available between 19:00 and 19:30 CET, and (excluding exceptional circumstances) will always be available before 23:59 CET every trading of the TARGET calendar.

1.2 CUSTOMER SUPPORT

Users have at their disposal a client support service Monday to Friday from 09:00 to 18:30 CET. BME Market Data will keep the Client updated on any modification on the files, as well as on any technical improvements.

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2 FORMAT AND DATA DELIVERY

2.1 File Format

BME Market Data provides, for this product, different txt, pdf files.

2.2 Data Format

2.2.1 Numeric Format

No thousand separations are included. Depending on each file the "." or "," 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 HH:MM:SS being HH the hour, MM the minute, SS the second. Dates and times refer to CET (Central European Time).

2.2.3 TXT Headers

The first line of the ASCII files (TXT extensions) contains the headers of the own file, and the other lines contain the data.

2.2.4 Data delivery

The information is available via Internet through a SFTP (SSH File Transfer Protocol).

2.2.5 Nombre de los ficheros

The Files list:

PRODUCT	TYPE	FILE NAME
3600 RODE Indices	Prices and Yields / IRR of the Public Debt trades IRR Indices.	RODE_Indices_YYYYMMDD.txt
3600 Rode Indices	Necessary Trades for the calculation of the Public Debt trades IRR Indices.	RODE_Operaciones_Indices_YYYYMMDD.txt

3 RODE INDICES

File list:

PRODUCT	TYPE	FILE NAME
3600 RODE Indices	Prices and Yields / IRR of the Public Debt trades IRR Indices.	RODE_Indices_YYYYMMDD.txt
3600 Rode Indices	Necessary Trades for the calculation of the Public Debt trades IRR Indices.	RODE_Operaciones_Indices_YYYYMMDD.txt

3.1 PUBLIC DEBT INDICES FILE

PRODUCT	TYPE	FILE NAME
3600 RODE Indices	Prices and Yields / IRR of the Public Debt trades IRR Indices.	RODE_Indices_YYYYMMDD.txt

The file has the following structure, being the first line the header of the file:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(08)	INFORMATION DATE	YYYYMMDD
ISIN	X(12)	INDEX ISIN CODE	
NOMBRE	X(40)	INDEX NAME	
IND_TIPOREG	X(1)	REGISTRY TYPE	1 = FIXED INCOME INDICES
TICKER	X(5)	TICKER SYMBOL	
TIR	9(18)V9(9)	IRR	
PRECIO	9(18)V9(9)	PRICE	
PERIODO	X(1)	PERIODICITY	M = MONTHLY S = BIANNUAL
TIR ANTERIOR	9(18)V9(9)	PREVIOUS IRR	
PRECIO ANTEROR	9(18)V9(9)	PREVIOUS PRICE	
FECHA ANTERIOR	X(08)	PREVIOUS DATE	YYYYMMDD
DIF TIR	9(18)V9(9)	IRR VARIATION	
DIF TIR (%)	9(18)V9(9)	IRR PERCENTAGE VARIATION	
DIF PRECIO	9(18)V9(9)	PRICE VARIATION	
DIF PRECIO (%)	9(18)V9(9)	PRICE PERCENTAGE VARIATION	
IMPORTE NOMINAL	9(18)V9(9)	NOMINAL AMOUNT	

Prices, irr, variations have 3 decimals.

3.2 TRADES FOR CALCULATION OF PUBLIC DEBT INDICES FILE

PRODUCT	TYPE	FILE NAME
3600 Rode Indices	Necessary Trades for the calculation of the Public Debt trades IRR Indices.	RODE_Operaciones_Indices_YYYYMMDD.txt

The file has the following structure, being the first line the header of the file:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(08)	INFORMATION DATE	YYYYMMDD
ISIN	X(12)	INDEX ISIN CODE	
NOMBRE	X(40)	INDEX NAME	
IND_TIPOREG	X(1)	REGISTRY TYPE	2 = Necessary tardes for the calculation of rode indices
TICKER	X(5)	TICKER SYMBOL	
ISIN_EMISION	X(12)	ISSUE ISIN	
FECHA_NEG	X(08)	TRADE DATE	YYYYMMDD
IMPORTE_NOMINAL	9(18)V9(9)	TRADE NOMINAL AMOUNT	
PRECIO	9(18)V9(9)	TRADE PRICE	
TIR	9(18)V9(9)	TRADE TIR	
PLAZO	9(10)	RESIDUAL TERM OF THE ISSUE	

3.3 RODE INDICES TICKER SYMBOLS

3.3.1 RODE DAILY FILES

Daily indices are calculated for each trading session at the end of the day at 19:00.

ISIN	TICKER	SHORT NAME	INDEX NAME	FAMILY
ES0S00001396	TM06M	Tes_Men_6_M	**RODE Index <6M (M)**	7
ES0S00001404	TM12M	Tes_Men_12_M	**RODE Index 6-12 M (M)**	7
ES0S00001412	TM02A	Tes_Men_2_A	**RODE Index 1-2 Y (M)**	7
ES0S00001420	TM04A	Tes_Men_4_A	**RODE Index 2-4 Y (M)**	7
ES0S00001438	TM06A	Tes_Men_6_A	**RODE Index 2-6 Y (M)**	7
ES0S00001446	TM08A	Tes_Men_8_A	**RODE Index 4-8 Y (M)**	7
ES0S00001453	TM12A	Tes_Men_12_A	**RODE Index 8-12 Y (M)**	7

ES0S00001461	TM20A	Tes_Men_20_A	**RODE Index 12-20 Y (M)**	7
ES0S00001479	TM21A	Tes_Men_20+A	**RODE Index >20 Y (M)**	7

3.3.2 RODE MONTHLY FILES

The monthly indices are calculated the M+1 Day at the end of the day at 19:00.

ISIN	TICKER	SHORT NAME	INDEX NAME	FAMILY
ES0S00001487	TS06M	Tes_Sem_6_M	**RODE Index <6M (S)**	7
ES0S00001495	TS12M	Tes_Sem_12_M	**RODE Index 6-12 M (S)**	7
ES0S00001503	TS02A	Tes_Sem_2_A	**RODE Index 1-2 Y (S)**	7
ES0S00001511	TS04A	Tes_Sem_4_A	**RODE Index 2-4 Y (S)**	7
ES0S00001529	TS06A	Tes_Sem_6_A	**RODE Index 2-6 Y (S)**	7
ES0S00001537	TS08A	Tes_Sem_8_A	**RODE Index 4-8 Y (S)**	7
ES0S00001545	TS12A	Tes_Sem_12_A	**RODE Index 8-12 Y (S)**	7
ES0S00001552	TS20A	Tes_Sem_20_A	**RODE Index 12-20 Y (S)**	7
ES0S00001560	TS21A	Tes_Sem_20+A	**RODE Index >20 Y (S)**	7

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