DERIVATIVES TRADING FEES FILE

OPEJ3 FILE SPECIFICATIONS

PREFACE

About This Document

This document provides detailed information regarding the design of the daily derivatives trading fees OPEJ3 file.

Document Audience

This document is aimed at General Clearing Members and their ISVs.

What's New?

Version no.	Date	Author	Change description
1.0	7 Nov 2019		Initial Version

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1.   OPEJ3 FILE

The main features are the following ones:

- There are three record types:
    - The file header record (one per day);
    - The body record;
    - The file footer record (one per day).
- All records have a fixed length;
- The OPEJ3 file body records only contains the AFFE and CORR details;
- The OPEJ3 file contains no clearing fees, the amount in the clearing fee column is set to zero and the sign of clearing fee is set to P;
- All fee amounts reported in the OPEJ files are calculated inEURO;
- VAT is not reported in the OPEJ leading to :
    - VAT rate must be equal to zero in body records AFFE and CORR;
    - Amount of VAT must be equal to zero in body records AFFE and CORR;
    - Sign of the VAT Amount must be equal to 'P' in body records AFFE and CORR;
- Valuated Premium will be set to zero with Sign of Valuated Premium set to P for all body records AFFE and CORR .

OPXXXJ3_<member>.txt file Header Record

N°	Field	Type	Length	Description
0	Block Name	Char	4	'DEB'
4	Business Date	Char	6	YYMMDD
10	Number of Records	Char	10	Exple : 0000004277 (left-padded with zeroes)
20	Comment	Char	224	
244	Filler	Char	11	
Record length			**255**	

OPXXXJ3_<member>.txt file Body Record – AFFE "Posting"

✔ Always required / **+** Conditionally required / **O** Optional / **I** Ignored

Nº	Field	Req	Type	Length	Value / Description
0	Block Name	✔	Char	4	'AFFE'
4	Sponsor Member Code	✔	Char	10	
14	Origin	✔	Char	1	
15	External identifier of the position account	✔	Char	12	
27	Product Family Code	✔	Char	3	
30	Settlement / expiration date	✔	Char	6	CCYYMM
36	Strike price	✔	Num	10	9999999.99 (Left-padded with blanks)
46	Option type	✔	Char	1	Always Blank
47	Contract value factor	✔	Num	7	9999.99 (Left-padded with blanks)
54	Long Instrument Id of the contract	✔	Char	12	
66	Open / close indicator	✔	Char	1	O=Open C=Close
67	Quantity	✔	Num	7	9999999 (Left-padded with blanks)
74	Buy / Sell Code	✔	Char	1	A=Buy V=Sell
75	Business date	✔	Char	8	CCYYMMDD
83	Trading price	✔	Num	10	9999999.99 (Left-padded with blanks)
93	Valuated premium	✔	Num	15	999999999999.99 (Left-padded with blanks)
108	Sign of valuated premium	✔	Char	1	P / N
109	Trading fees amount	✔	Num	15	999999999999.99 (Left-padded with blanks)
124	Sign of trading fees amount	✔	Char	1	P/ N
125	Clearing fees amount	✔	Num	15	000000000000.00 (Left-padded with zeroes)
140	Sign of Clearing fees amount	✔	Char	1	P
141	Amount of VAT	✔	Num	15	000000000000.00 (Left-padded with zeroes)
156	Sign of VAT	✔	Char	1	P
157	VAT rate	✔	Num	6	000.00 (Left-padded with blanks)
163	External trade identifier	✔	Num	10	
173	Timestamp creation	✔	Char	4	HHMM
177	Timestamp maintenance	✔	Char	4	HHMM
181	Sponsored member code	✔	Char	10	
191	Financial market of the contract	✔	Char	3	
194	*Filler*	✔	Char	61	
Record length			**255**		

✔ Always required / **+** Conditionally required / **O** Optional / **I** Ignored

OPXXXJ3_<member>.txt file Body Record – CORR "Correction"

✓ Always required / **+** Conditionally required / **O** Optional / **I** Ignored

Nº	Field	Req	Type	Length	Value / Description
0	Block Name	✓	Char	4	'CORR'
4	Sponsor Member Code	✓	Char	10	
14	Sender / Receiver indicator	✓	Char	1	R=Receiver, S=Sender
15	Origin	✓	Char	1	
16	External identifier of the position account	✓	Char	12	
28	Product Family Code	✓	Char	3	
31	Settlement / expiration date	✓	Char	6	CCYYMM
37	Strike price	✓	Num	10	9999999.99 (Left-padded with blanks)
47	Option type	✓	Char	1	C=Call P=Put
48	Contract value factor	✓	Num	7	9999.99 (Left-padded with blanks)
55	Long Instrument Id of the contract	✓	Char	12	
67	Open / close indicator	✓	Char	1	O=Open C=Close
68	Quantity	✓	Num	7	
75	Buy / Sell Code	✓	Char	1	A=Buy V=Sell
76	Business date	✓	Char	8	CCYYMMDD
84	Trading price	✓	Num	10	9999999.99 (Left-padded with blanks)
94	Valuated premium	✓	Num	15	999999999999.99 (Left-padded with blanks)
109	Sign of valuated premium	✓	Char	1	P / N
110	Trading fees amount	✓	Num	15	999999999999.99 (Left-padded with blanks)
125	Sign of trading fees amount	✓	Char	1	P/ N
126	Clearing fees amount	✓	Num	15	000000000000.00 (Left-padded with zeroes)
141	Sign of Clearing fees amount	✓	Char	1	P
142	Amount of VAT	✓	Num	15	000000000000.00 (Left-padded with zeroes)
157	Sign of VAT	✓	Char	1	P
158	VAT rate	✓	Num	6	000.00 (Left-padded with blanks)
164	Correction Code	✓	Char	1	Type of Internal correction: O: Open/Close P: Position Account Correction A: Position Account and Open/Close Indicator correction Y: New Correction the same day Type of External correction: E: External correction C: Complete Correction (correction of an external correction)
165	Sponsored Member Code	✓	Char	10	
175	Financial Market of the contract	✓	Char	3	
178	Internal / External correction indicator	✓	Char	1	E=External, I=Internal

Derivatives Trading Fees file

N°	Field	Req	Type	Length	Value / Description
179	Key for the fees distribution	✔	Char	1	1 = 0% - 100% 2 = 50% - 50% 3 = 100% - 0%
179	Correction Fees amount	✔	Num	15	999999999999.99 (Left-padded with blanks)
194	Sending member code	✔	Char	10	
204	Receiving member code	✔	Char	10	
214	External trade identifier	✔	Num	10	
224	Business date of the correction	✔	Char	8	CCYYMMDD
232	*Filler*	✔	Char	22	
Record length		**255**			

OPXXXJ3_<member>.txt file Footer Record

Nᵒ	Field	Type	Length	Description
0	Block Name	Char	4	'FIN'
4	Business Date	Char	6	YYMMDD
10	Comment	Char	230	
240	Filler	Char	15	
Record length			**255**	