

# DERIVATIVES TRADING FEES FILE

## OPEJ3 FILE SPECIFICATIONS



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## PREFACE

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### About This Document

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

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### Document Audience

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

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### 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:
  - o The file header record (one per day);
  - o The body record;
  - o 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 in EURO;
- VAT is not reported in the OPEJ leading to :
  - o VAT rate must be equal to zero in body records AFFE and CORR;
  - o Amount of VAT must be equal to zero in body records AFFE and CORR;
  - o 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 / 0 Optional / I Ignored

N°	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	
<b>Record length</b>				<b>255</b>	

**OPXXXJ3\_<member>.txt file Body Record – CORR “Correction”**

✓ Always required / + Conditionally required / 0 Optional / I Ignored

N°	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

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	<i>Filler</i>	✓	Char	22	
<b>Record length</b>		<b>255</b>			

**OPXXXJ3\_<member>.txt file Footer Record**

N°	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	