

DERIVATIVES TRADING FEES FILE

OPEJ3 FILE SPECIFICATIONS



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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
1.1	21 Nov 2019		Consistency updates to stick to ISO Production specifications CORR Record: sequence numbering updated from position 179 and onwards Total Record length homogeneous set to 257

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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	13	
Record length			257	

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	Member code of the clearing member
14	Origin	✓	Char	1	C=Client; M=House; T= Market Maker
15	External identifier of the position account	✓	Char	12	Position account identifier configured in the CCP clearing system and in which the trade leg is booked
27	Product Family Code	✓	Char	3	Euronext contract mnemonic code
30	Settlement / expiration date	✓	Char	6	CCYYMM
36	Strike price	✓	Num	10	9999999.99 (Left-padded with blanks)
46	Option type	✓	Char	1	C=Call P=Put
47	Contract value factor	✓	Num	7	9999.99 (Left-padded with blanks)
54	Long Instrument Id of the contract	✓	Char	12	Euronext tradable instrument ISIN code
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	00000000000.00 (Left-padded with zeroes)
140	Sign of Clearing fees amount	✓	Char	1	P
141	Amount of VAT	✓	Num	15	00000000000.00 (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	Trade identifier assigned by Euronext Derivatives trading system
173	Timestamp creation	✓	Char	4	HHMM
177	Timestamp maintenance	✓	Char	4	HHMM
181	Sponsored member code	✓	Char	10	Member code of the Trading Member
191	Financial market of the contract	✓	Char	3	Refer to the list of Financial market codes available in the 5C messages contract flow
194	Filler	✓	Char	63	
Record length			257		

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	Member code of the clearing member
14	Sender / Receiver indicator	✓	Char	1	R=Receiver, S=Sender
15	Origin	✓	Char	1	C=Client; M=House; T= Market Maker
16	External identifier of the position account	✓	Char	12	Position account identifier configured in the CCP clearing system and in which the trade leg is booked
28	Product Family Code	✓	Char	3	Euronext contract mnemonic code
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	Euronext tradable instrument ISIN code
67	Open / close indicator	✓	Char	1	O=Open C=Close
68	Quantity	✓	Num	7	9999999 (Left-padded with blanks)
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	00000000000.00 (Left-padded with zeroes)
141	Sign of Clearing fees amount	✓	Char	1	P
142	Amount of VAT	✓	Num	15	00000000000.00 (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	Member code of the Trading Member
175	Financial Market of the contract	✓	Char	3	Refer to the list of Financial market codes available in the 5C messages contract flow

N°	Field	Req	Type	Length	Value / Description
178	Internal / External correction indicator	✓	Char	1	E=External, I=Internal
179	Key for the fees distribution	✓	Char	1	1 = 0% - 100% 2 = 50% - 50% 3 = 100% - 0%
180	Correction Fees amount	✓	Num	15	999999999999.99 (Left-padded with blanks)
195	Sending member code	✓	Char	10	Member code of the Trading Member having initiated the posting correction of the trade leg
205	Receiving member code	✓	Char	10	Member code of the Trading Member having received the posting correction of the trade leg
215	External trade identifier	✓	Num	10	Trade identifier assigned by Euronext Derivatives trading system
225	Business date of the correction	✓	Char	8	CCYYMMDD
233	Filler	✓	Char	24	
Record length		257			

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	17	
Record length			257	