

Document title

## TOTAL RETURN FUTURES CONVERSION PARAMETERS FILES

Document type or subject

### Specifications

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Euronext

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## PREFACE

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### ABOUT THIS DOCUMENT

This document sets out the file format specifications for Total Return Futures Conversion Parameters files and provides detailed field descriptions.

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### ASSOCIATED DOCUMENTS

Please visit <https://derivatives.euronext.com/fr/total-return-futures>

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### SUPPORT

- EUA environment: [ctsg@euronext.com](mailto:ctsg@euronext.com) or +33 1 8514 8588.
- Production environment (derivative markets): [EMSDerivatives@euronext.com](mailto:EMSDerivatives@euronext.com) or +31 20 721 9585.

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**HISTORY**

<b>REVISION NO.</b>	<b>DATE</b>	<b>CHANGE DESCRIPTION</b>
1.0	23/04/2018	Initial version
1.1	17/07/2018	Adding Symbol Index in the client file
1.2	19/07/2018	Removing spaces in the field name of the xml file
1.3	17/08/2018	New file name on the EFS
1.4	10/09/2018	Changing the file directory
1.5	09/10/2018	Header change for field #17 'Cumulative_Dividend_Index'

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## 1. INTRODUCTION

The TRF Conversion Parameters files provide the following data to the members on a daily basis:

- Contract referential data: Contract code, Maturity, Number of days to expiry, Daily Settlement Price, etc.
- Pricing of Funding leg and Dividend leg: Daily accrued funding, Daily accrued dividend, Accumulated funding, Accumulated dividend, etc.

For additional information on the TRF Conversion Parameters files and on the EFS please contact

- EUA environment: Euronext Customer Technical Support Group (CTSG) team : [ctsg@euronext.com](mailto:ctsg@euronext.com)
- Production environment (derivative markets): [EMSDerivatives@euronext.com](mailto:EMSDerivatives@euronext.com)

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## 2. TRF CONVERSION PARAMETERS FILES DELIVERY TIMES

Two TRF Conversion Parameters files are produced each day. A Start Of Day (SOD) file is available before opening with limited data at 7:00 CET and an End Of Day (EOD) file is available after closing with extended data before 20:00 CET. Those files are available via the [Euronext File Server \(EFS\)](#) and on Euronext [website](#).

### 3. FILE CONTENTS

The TRF Conversion Parameters files provide the following data on a daily basis:

- Contract characteristics: Maturity name, Number of days to expiry, Daily Settlement Price...
- Indices values of the previous day and current day: CAC 40 Funding index, CAC 40 Synthetic index and the CAC 40 Cumulative Dividend index.

#### 3.1 FILE ACCESS

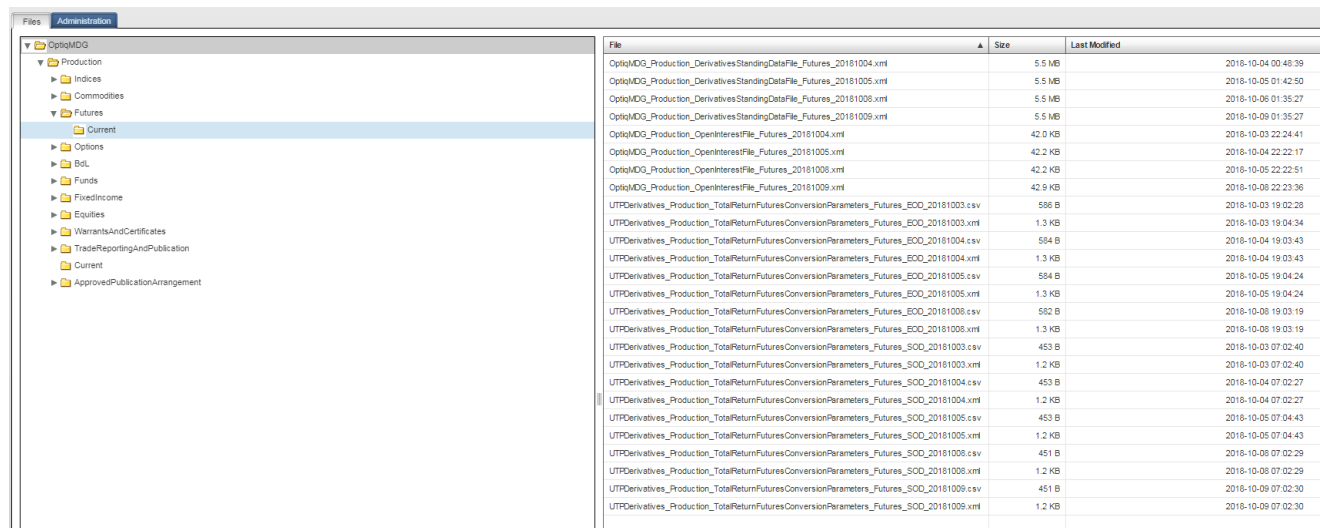
Below is the folder structure that will contain files for 5 rolling trading days on the EFS:

Architecture	Description
OptiqMDG	Defines that all the following files are OptiqMDG
└ Environment	Defines if this is in "Production", "v-EUA" or "p-EUA"
└ Segment	Defines the segment
└ Current	For the current day file

The Segment can be:

- Futures
- Options
- Commodities

The file will be available under the "Futures" segment.



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## 4. FILE FORMAT

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### 4.1 FILE NAME

File name will follow this template:

UTPDerivatives\_<ENV>\_TotalReturnFuturesConversionParameters\_Futures\_SOD\_YYYYMMDD.csv  
 UTPDerivatives\_<ENV>\_TotalReturnFuturesConversionParameters\_Futures\_SOD\_YYYYMMDD.xml  
 UTPDerivatives\_<ENV>\_TotalReturnFuturesConversionParameters\_Futures\_EOD\_YYYYMMDD.csv  
 UTPDerivatives\_<ENV>\_TotalReturnFuturesConversionParameters\_Futures\_EOD\_YYYYMMDD.xml

Where <ENV> can take the following values: Production, v-EUA, p-EUA.

Where SOD stand for Start Of Day and EOD for End Of Day.

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### 4.2 FILE LAYOUT

The layout of the file is the same between the “Preliminary” and the “Final” file.

The field formats represented in this document are in the following format:

Functional Format	Description
Date	Date of an event. YYYYMMDD hh:mm:ssZ where Z = UTC
Numerical	Generic numerical field.
Text	Text in ISO-8859-15.

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### 4.3 FILE FORMAT FOR TRF CONVERSION PARAMETERS CSV FILE

- Field separator: “;”
- Separator at the end of the line
- First line contains columns’ header
- Decimals separator: “.”
- Numeric can be negatively signed: “-“



#	Field	Format	Description	Example Values	Preliminary	Final
1	Publication_time	Date	Time when the file is generated	20181004 18:02:08	x	x
2	Contract_code	Text	Contract identifier	JFFCS	x	x
3	Expiry_code	Text	Maturity identifier with format MMMYY	DEC18	x	x
4	Symbol_index	Text	Contract symbol index	4184600006	x	x
5	ProdBusDate	Date	Date of current day	20181004 00:00:00	x	x
6	AnnualisationFactor	Numerical	Always equal to 360	360		x
7	BusinessDayOffset	Numerical	Always equal to 2	2		x
8	DaySettlDate	Date	Date of current day + 2 business day	20181008 00:00:00		x
9	FundingDays	Numerical	Today's DaySettlDate - Yesterday's DaySettlDate	3		x
10	InstBusDate	Date	Date of current day	20181004 00:00:00		x
11	ExpSettlDate	Date	Expiry date + 2 business days	20181227 00:00:00		x
12	DaysToMaturity	Numerical	The days to maturity for each expiry	80	x	x
13	SettlSpread	Numerical	Orderbook settlement price in index points	0.59369		x
14	SettlBasis	Numerical	Orderbook settlement price in basis points	5		x
15	SettlClgPrc	Numerical	DSP in index points	5822.81		x
16	Funding_Index	Numerical	Funding index of current day (C4FU)	-0.27799613	x	x
17	Cumulative_Dividend_Index	Numerical	Accumulated dividend index of current day (C4CD)	330.83	x	x
18	PreliminaryIndex	Numerical	CAC index close of the previous business day	5491.40435428	x	x
19	FinalIndex	Numerical	CAC index close of the current day	5410.84609635		x
20	FundingRate	Numerical	EONIA index of the previous business day	-0.00365		x
21	DailyFunding	Numerical	Today's Funding Index Close - Yesterday's Funding Index Close	-0.1670311		x
22	DailyDistribution	Numerical	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	0		x
23	SyntheticDividendIndex	Numerical	CAC synthetic dividend index (C4SD) close of the current day	5741.40200420		x

#### 4.4 FILE FORMAT FOR TRF CONVERSION PARAMETERS XML FILE

Field	Format	Len	Description	Values	Preliminary	Final
<b>TRFConversionParametersFile</b>						
<b>ExpiryConversionParametersUnitary</b>						
PublicationTime	Date	17	Time when the file is generated	20181004 18:02:08	x	x
ContractCode	Text	5	Contract identifier	JFFCS	x	x
ExpiryCode	Text	5	Maturity identifier with format MMMYY	DEC18	x	x
SymbolIndex	Text	10	Contract symbol index	4184600006	x	x
ProdBusDate	Date	17	Date of current day	20181004 00:00:00	x	x
AnnualisationFactor	Numerical	1	Always equal to 360	360		x
BusinessDayOffset	Numerical	1	Always equal to 2	2		x
DaySettlDate	Date	17	Date of current day + 2 business day	20181008 00:00:00		x
FundingDays	Numerical	1	Today's DaySettlDate - Yesterday's DaySettlDate	3		x
InstBusDate	Date	17	Date of current day	20181004 00:00:00		x
ExpSettlDate	Date	17	Expiry date + 2 business days	20181227 00:00:00		x
DaysToMaturity	Numerical	1	The days to maturity for each expiry	80	x	x
SettlSpread	Numerical	8	Orderbook settlement price in index points	0.59369		x
SettlBasis	Numerical	8	Orderbook settlement price in basis points	5		x
SettlClgPrc	Numerical	8	DSP in index points	5822.81		x
FundingIndex	Numerical	8	Funding index of current day (C4FU)	-0.27799613	x	x
CumulatativeDividendIndex	Numerical	8	Accumulated dividend index of current day (C4CD)	330.83	x	x
PreliminaryIndex	Numerical	8	CAC index close of the previous business day	5491.40435428	x	x
FinalIndex	Numerical	8	CAC index close of the current day	5410.84609635		x
FundingRate	Numerical	8	EONIA index of the previous business day	-0.00365		x
DailyFunding	Numerical	8	Today's Funding Index Close - Yesterday's Funding Index Close	-0.1670311		x
DailyDistribution	Numerical	8	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	0		x
SyntheticDividendIndex	Numerical	8	CAC synthetic dividend index (C4SD) close of the current day	5741.40200420		x