Document title

TOTAL RETURN FUTURES CONVERSION PARAMETERS FILES

Document type or subject

Specifications

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1.5

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10

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PREFACE

ABOUT THIS DOCUMENT

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

ASSOCIATED DOCUMENTS

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

SUPPORT

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

HISTORY

REVISION NO.	DATE	CHANGE DESCRIPTION
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 'Cumulatative_Dividend_Index'

CONTENTS

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
- Production environment (derivative markets): EMSDerivatives@euronext.com

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

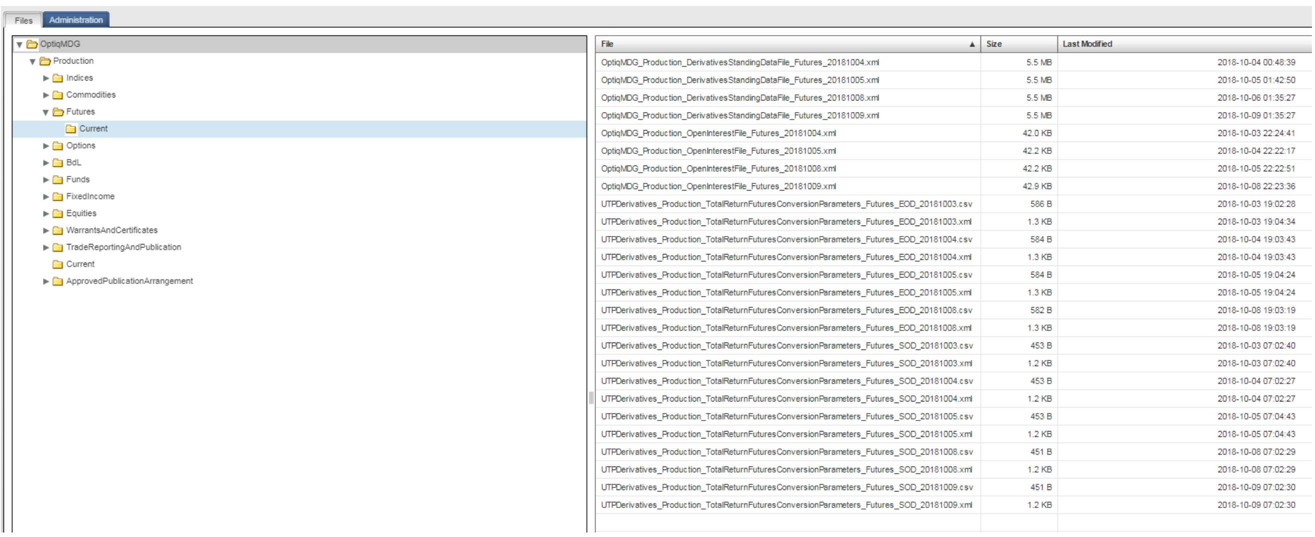
Below is the folder structure that will contain files for 5 rolling trading days on the EFS:

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.



4. FILE FORMAT

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.

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.

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
TRFConversionParametersFile						
ExpiryConversionParametersUnitary						
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