## Cax Code Lib

## 2020-12-15 DI futures codes and final date function

import datetime as dt

from panormus.data.open\_dataimport df\_for\_observable\_tuples

from panormus.quant.futureimport get\_mly\_imm\_codes

end\_date= dt.date(2020, 10, 6)

start\_date= end\_date- dt.timedelta(days=365)

possible\_contracts= get\_mly\_imm\_codes(

    start\_date, end\_date+dt.timedelta(days=3660), year\_char\_limit=4, big\_letter=False, code\_first=False)

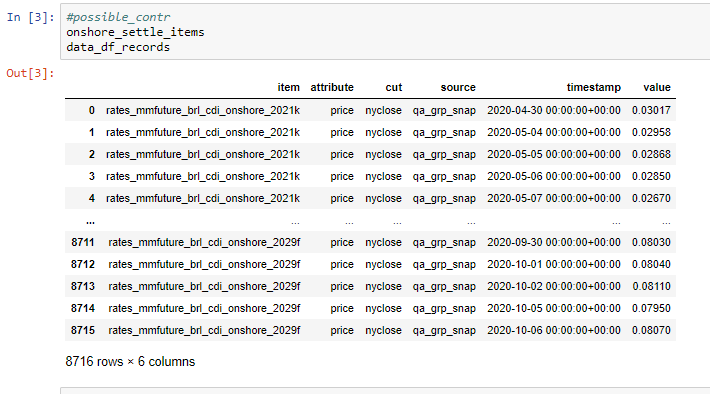
onshore\_settle\_items= [f'rates\_mmfuture\_brl\_cdi\_onshore\_{c}' for c in possible\_contracts]

data\_df= df\_for\_observable\_tuples(

    [(i, 'price', 'nyclose', 'qa\_grp\_snap') for iin onshore\_settle\_items], start\_date, end\_date)

data\_df\_records= df\_for\_observable\_tuples(

[(i, 'price', 'nyclose', 'qa\_grp\_snap') for iin onshore\_settle\_items], start\_date, end\_date, return\_records=True)



import datetime as dt

from panormus.quant.futureimport MONTH\_CODE\_MAP\_INV

from panormus.quant.market\_dateimport date\_adjust

## for reference

sau\_paulo\_holiday\_code= 'SPB'

national\_holiday\_code= 'SPR'

fut\_code= '2020f'

def get\_brl\_di\_futures\_dates(future\_code):

    year = int(future\_code[0:4])

    month\_code= future\_code[-1].upper()

    month\_num= MONTH\_CODE\_MAP\_INV[month\_code]

    first\_cal\_day= dt.date(year, month\_num, 1)

    final\_trade\_date= date\_adjust(first\_cal\_day, -1, 'D', hol\_cal\_name='SPB')

    contract\_valuation\_date= date\_adjust(final\_trade\_date, 1, 'D', hol\_cal\_name='SPB')

    return {'final\_trade\_date': final\_trade\_date, 'contract\_value\_date': contract\_valuation\_date}

print(get\_brl\_di\_futures\_dates(fut\_code))

