
Theoretical Values: Equities – FPTHEE

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This file contains theoretical values and parameters for equities required for the risk based margining of the day.

Record layout of the file FPTHEE:

```
01 RMTHEE-WS-REC.
  05 KEY-SECU-RMTHEE.
    10 SECU-ISIN-RMTHEE                PIC X(12)
  05 DATA-GRP-RMTHEE.
    10 MGN-GRP-COD-RMTHEE              PIC X(5)
  05 DATA-CLS-RMTHEE.
    10 MGN-CLS-COD-RMTHEE              PIC X(5)
    10 MGN-PAR-UP-RMTHEE                PIC 9(3).9(8)
    10 MGN-PAR-DOWN-RMTHEE             PIC 9(3).9(8)
    10 MGN-PAR-FLG-RMTHEE              PIC X(1)
  05 DATA-SECU-RMTHEE.
    10 SECU-STL-PRC-RMTHEE              PIC 9(10).9(5)
    10 PRICE-TYPE-RMTHEE                PIC 9(1)
    10 SECU-NEAR-STL-DATE-RMTHEE       PIC 9(8)
  05 DATA-CURR-RMTHEE.
    10 CURR-TYP-COD-RMTHEE              PIC X(3)
    10 CURR-INTR-RATE-RMTHEE           PIC 9(4).9(9)
    10 UP-ADPT-INTR-RATE-RMTHEE        PIC 9(4).9(9)
    10 DWN-ADPT-INTR-RATE-RMTHEE       PIC 9(4).9(9)

01 RMTHEE-FILE-INFO-REC REDEFINES RMTHEE-WS-REC.    (last record)
  05 FILE-END-MARK-RMTHEE                PIC X(7).
  05 FILLER                               PIC X.
  05 FILE-COUNTER-RMTHEE                  PIC X(8).
  05 CURR-BUS-DAY-RMTHEE                  PIC X(10).
  05 FILLER                               PIC X.
  05 DESCRIPTION-RMTHEE                   PIC X(90).
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The fields contained in the file FPTHEE are described in the following list.

| FPTHEE | |
|---------------------------|---|
| Field | Description |
| SECU-ISIN-RMTHEE | ISIN of the security for which the information is shown |
| MGN-GRP-COD-RMTHEE | Margin group code |
| MGN-CLS-COD-RMTHEE | Margin class code. Identification of the margin class |
| MGN-PAR-UP-RMTHEE | Margin Parameter – upside direction |
| MGN-PAR-DOWN-RMTHEE | Margin Parameter – downside direction |
| MGN-PAR-FLG-RMTHEE | Indicator, if the margin parameter is given in absolute (A) or percentage (P) |
| SECU-STL-PRC-RMTHEE | Settlement price of the security |
| PRICE-TYPE-RMTHEE | Type of price in field SECU-STL-PRC-RMTHEE Valid values: 0 – settlement 1 – maximal 2 – minimal 3 – any between max. and min |
| SECU-NEAR-STL-DATE-RMTHEE | Nearest settlement date (Actual date plus standard settlement period for a security) |
| CURR-TYP-COD-RMTHEE | Currency Type |
| CURR-INTR-RATE-RMTHEE | Market Cash Interest Rate of the Currency |
| UP-ADPT-INTR-RATE-RMTHEE | Currency Risk Adapted Interest Rate – Up |
| DWN-ADPT-INTR-RATE-RMTHEE | Currency Risk Adapted Interest Rate – Down. |

Eurex

Eurex 13.0

Eurex Member Interface Specifications - File Interface Layouts

As of Jan. 3, 2011

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The following descriptions apply to the last record of FPTHEE only.

FPTHEE

| Field | Description |
|----------------------|--|
| FILE-END-MARK-RMTHEE | This field marks the end of the file and contains the string "** EOF **" |
| FILE-COUNTER-RMTHEE | This field contains the number of data records contained in the file with leading spaces, <i>not</i> including the last record |
| CURR-BUS-DAY-RMTHEE | This field contains the date of the business day in the format "YYYY-MM-DD" |
| DESCRIPTION-RMTHEE | This field contains a short description of the file contents |