
Theoretical Values: Bonds – FPTHEB

Theoretical Values: Bonds – FPTHEB

This file contains theoretical values and parameters for bonds, which are required for the risk based margining of the day. This file is only provided for Eurex.

Record layout of the file FPTHEB:

```
01  RMTHEB-WS-REC.
05  KEY-GRP-RMTHEB.
    10  SECU-ISIN-RMTHEB                PIC X(12).
05  DATA-CLS-RMTHEB.
    10  MGN-GRP-COD-RMTHEB              PIC X(5).
    10  MGN-CLS-COD-RMTHEB              PIC X(5).
    10  MGN-PAR-RMTHEB                  PIC 9(3).9(3).
    10  MGN-PAR-FLG-RMTHEB              PIC X
05  DATA-SECU-RMTHEB.
    10  SECU-PRC-RMTHEB                  PIC 9(10).9(5).
    10  SECU-MAX-UP-PRC-RMTHEB           PIC 9(10).9(2).
    10  SECU-MAX-DWN-PRC-RMTHEB         PIC 9(10).9(2).
    10  SECU-NEAR-STL-DATE-RMTHEB       PIC 9(8).
    10  SECU-AI-METHOD-RMTHEB          PIC X(2).
    10  SECU-ACCRU-INT-RMTHEB           PIC -9(3).9(9).
    10  SECU-FREQ-RMTHEB                 PIC 9(3).
    10  SECU-CDAYS-ACCRU-RMTHEB         PIC -9(5).
    10  SECU-CDAYS-IN-PER-RMTHEB        PIC 9(5).
05  DATA-CURR-RMTHEB.
    10  CURR-TYP-COD-RMTHEB              PIC X(3).
    10  CURR-INTR-RATE-RMTHEB           PIC 9(2).9(3).
    10  UP-ADPT-INTR-RATE-RMTHEB        PIC 9(2).9(3).
    10  DWN-ADPT-INTR-RATE-RMTHEB       PIC 9(2).9(3).

01  RMTHEB-FILE-INFO-REC REDEFINES RMTHEB-WS-REC.      (last record)
05  FILE-END-MARK-RMTHEB                 PIC X(5).
05  FILLER                                PIC X.
05  FILE-COUNTER-RMTHEB                   PIC 9(8).
05  FILLER                                PIC X.
05  CURR-BUS-DAY-RMTHEB                   PIC 9(8).
05  FILLER                                PIC X.
05  DESCRIPTION-RMTHEB                    PIC X(40).
05  FILLER                                PIC X(67).
```

Theoretical Values: Bonds – FPTHEB

The fields contained in the file FPTHEB are described in the following list.

FPTHEB	
Field	Description
SECU-ISIN-RMTHEB	ISIN of the security for which the information is shown.
MGN-GRP-COD-RMTHEB	Margin group code.
MGN-CLS-COD-RMTHEB	Margin class code: Identification of the margin class.
MGN-PAR-RMTHEB	Margin parameter: This is the maximum fluctuation which a security can be expected to have during the next day. Based on the historical volatility.
MGN-PAR-FLG-RMTHEB	Indicator: if the margin parameter is given in absolute (A) or percentage (P).
SECU-PRC-RMTHEB	Security price used for risk based margining.
SECU-MAX-UP-PRC-RMTHEB	Maximum expected price. For bonds it is the expected clean price as a percentage.
SECU-MAX-DWN-PRC-RMTHEB	Minimum expected price. For bonds it is the expected clean price as a percentage.
SECU-NEAR-STL-DATE-RMTHEB	Nearest settlement date (actual date plus standard settlement period for a bond).
SECU-AI-METHOD-RMTHEB	Accrued interest method. "01" – 30/360 days/year, "02" – 30/365 days/year, "03" – 30/360 days/year, including Italian tax, and "04" – actual/actual (ICMA standard).
SECU-ACCRU-INT-RMTHEB	Accrued interest for next coupon p.a..
SECU-FREQ-RMTHEB	Number of coupon payments per year.
SECU-CDAYS-ACCRU-RMTHEB	Number of days since last coupon – counted according to specific accrued interest method.

Theoretical Values: Bonds – FPTHEB**FPTHEB**

Field	Description
SECU-CDAYS-IN-PER-RMTHEB	Number of days between last and next coupon – counted according to specific accrued interest method.
CURR-TYP-COD-RMTHEB	Currency type code (ISO Code), e.g.: EUR, CHF.
CURR-INTR-RATE-RMTHEB	Market cash interest rate of the currency.
RSK-ADPT-INTR-RATE-RMTHEB	Risk adapted interest rates.
UP-ADPT-INTR-RATE-RMTHEB	Currency risk adapted interest rate – up.
DWN-ADPT-INTR-RATE-RMTHEB	Currency risk adapted interest rate – down.

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

FPTHEB

Field	Description
FILE-END-MARK-RMTHEB	This field marks the end of the file and contains the string <code>**EOF**</code> .
FILE-COUNTER-RMTHEB	This field contains the number of data records contained in the file, <i>not</i> including the last record.
CURR-BUS-DAY-RMTHEB	This field contains the date of the business day in the format YYYYMMDD.
DESCRIPTION-RMTHEB	This field contains a short description of the file content.