

Securities Margin Class and Group Information File – FPMGBP

This file contains general data for securities (bonds, equities and subscription rights) margining and serves as a margin class and group mapping information for the securities. This file is only provided for Eurex.

Record layout of the file FPMGBP:

```
01 RMMGBP-WS-REC
05 DATA-GRP-RMMGBP
   10 MGN-GRP-COD-RMMGBP          PIC X(5).
   10 GRP-OFF-SET-RMMGBP         PIC -9(3).
05 DATA-CLS-RMMGBP
   10 MGN-CLS-COD-RMMGBP         PIC X(5).
05 SECU-ISIN-RMMGBP              PIC X(12).
05 DATA-VOL-RMMGBP
   10 MGN-PAR-UP-RMMGBP          PIC 9(3).9(3).
   10 MGN-PAR-DOWN-RMMGBP        PIC 9(3).9(3).
   10 MGN-PAR-FLG-RMMGBP         PIC X
05 DATA-CURR-RMMGBP
   10 CURR-TYP-COD-RMMGBP        PIC X(3).
   10 DCML-SHFT-NO-RMMGBP        PIC 9(1)
   10 FORX-EXC-RAT-RMMGBP        PIC 9(3).9(9).
05 DATA-BOND-RMMGBP
   10 STD-STL-PERIOD-RMMGBP      PIC 9(3).

01 RMMGBP-FILE-INFO-REC REDEFINES RMMGBP-WS-REC.      (last record)
05 FILE-END-MARK-RMMGBP          PIC X(5).
05 FILLER                         PIC X.
05 FILE-COUNTER-RMMGBP           PIC 9(8).
05 FILLER                         PIC X.
05 CURR-BUS-DAY-RMMGBP           PIC 9(8).
05 FILLER                         PIC X.
05 DESCRIPTION-RMMGBP            PIC X(30).
```

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

| FPMGBP | |
|-----------------------|--|
| Field | Description |
| MGN-GRP-COD-RMMGBP | Margin group code. |
| GRP-OFF-SET-RMMGBP | Offset factor. |
| MGN-CLS-COD-RMMGBP | Margin class code. |
| SECU-ISIN-RMMGBP | ISIN of the security. |
| MGN-PAR-UP-RMMGBP | Margin parameter – upside direction. |
| MGN-PAR-DOWN-RMMGBP | Margin parameter – downside direction. |
| MGN-PAR-FLG-RMMGBP | Indicator, for the value of the margin parameter. Valid values: "A" – absolute "P" – percentage |
| CURR-TYP-COD-RMMGBP | Currency code. |
| DCML-SHFT-NO-RMMGBP | Decimal shift for currency. |
| FORX-EXC-RAT-RMMGBP | Exchange rate. |
| DATA-BOND-RMMGBP | Bond parameters. |
| STD-STL-PERIOD-RMMGBP | Standard settlement period in days per bond. |

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

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