2.12 Maturity Factors – FPPARA [New]

This file contains all maturity factors configured for margin classes with enabled maturity dependent margining.

The file is transferred with the same periodicity and to the same locations as the FPPARM file.

FPPARA may not contain maturity factors for all series, since new series might be created during EOD processing.

Record layout of the file FPPARA:

```
01  RMPARA-WS-REC.
    05  DATA-MATF-RMPARA.
        10  MGN-CLS-COD-RMPARA            PIC  X(5).
        10  EXPI-YR-DAT-RMPARA            PIC  9(2).
        10  EXPI-MTH-DAT-RMPARA           PIC  9(2).
        10  MATURITY-FACTOR-RMPARA        PIC  Z9.9(2).
    05  FILLER                            PIC  X(51).
01  RMPARA-FILE-INFO-REC REDEFINES RMPARA-WS-REC.
    05  FILE-END-MARK-RMPARA              PIC  X(5).
    05  FILLER                            PIC  X.
    05  FILE-COUNTER-RMPARA               PIC  9(8).
    05  FILLER                            PIC  X.
    05  CURR-BUS-DAY-RMPARA               PIC  9(8).
    05  FILLER                            PIC  X.
    05  DESCRIPTION-RMPARA                PIC  X(41).
```

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

FPPARA	
Field	**Description**
MGN-CLS-COD-RMPARA	This field contains the margin class code assigned by the exchange.
EXPI-YR-DAT-RMPARA	This field contains the expiration year of the option series or futures contract.
EXPI-MTH-DAT-RMPARA	This field contains the expiration month of the options series or futures contract.
MATURITY-FACTOR-RMPARA	This field contains the value of the maturity factor for a particular combination of expiration month, expiration year and margin class.

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

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