2.11 Margin Group Parameters – FPPARM [Modified]

This file contains information about different margin rates and historical volatilities for derivatives margin groups and classes.

Record layout of the file FPPARM:

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01  RMPARM-WS-REC.
    05  DATA-GRP-RMPARM.
        10  MGN-GRP-COD-RMPARM             PIC  X(5).
        10  GRP-OFF-SET-RMPARM             PIC  -9(3).
    05  DATA-CLS-RMPARM.
        10  MGN-CLS-COD-RMPARM             PIC  X(5).
        10  CURR-TYP-COD-RMPARM            PIC  X(3).
        10  BCK-MTH-SPD-RAT-RMPARM         PIC  9(7).
        10  SPT-MTH-SPD-RAT-RMPARM         PIC  9(7).
        10  OOM-MIN-RAT-AMT-RMPARM         PIC  9.9(2).
        10  MATURITY-SWITCH-RMPARM         PIC  X.
        10  EXP-MONTH-FACTOR-RMPARM        PIC  9(3).9(3).
    05  SECU-ID-COD-RMPARM                 PIC  X(4).
    05  DATA-VOL-RMPARM.
        10  INTP-SECU-ID-COD-RMPARM        PIC  X(4).
        10  HIST-VOL-RMPARM                PIC  9(4).9(3).
        10  HIST-VOL-PCT-ABS-RMPARM        PIC  X.
    05  FILLER                             PIC  X(4).
01  RMPARM-FILE-INFO-REC REDEFINES RMPARM-WS-REC.
    05  FILE-END-MARK-RMPARM               PIC  X(5).
    05  FILLER                             PIC  X.
    05  FILE-COUNTER-RMPARM                PIC  9(8).
    05  FILLER                             PIC  X.
    05  CURR-BUS-DAY-RMPARM                PIC  9(8).
    05  FILLER                             PIC  X.
    05  DESCRIPTION-RMPARM                 PIC  X(40).
```

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

FPPARM	
Field	**Description**
MGN-GRP-COD-RMPARM	This field contains the margin group code assigned by the exchange.
GRP-OFF-SET-RMPARM	This field contains the value of the margin group offset
MGN-CLS-COD-RMPARM	This field contains the margin class code assigned by the exchange.
CURR-TYP-COD-RMPARM	This field contains the currency code of the margin class.
BCK-MTH-SPD-RAT-RMPARM	This field contains value of the back month spread rate.
SPT-MTH-SPD-RAT-RMPARM	This field contains value of the spot month spread rate.
OOM-MIN-RAT-AMT-RMPARM	This field contains value of the out-of-the-money minimum rate.
MATURITY-SWITCH-RMPARM	Indicates if maturity dependent margining is enabled or disabled. “Y” = enabled. “N” = disabled.
EXP-MONTH-FACTOR-RMPARM	This field contains the value of the expiry month factor.
SECU-ID-COD-RMPARM	This field contains the security ID code
INTP-SECU-ID-COD-RMPARM	Interval product ID. Used for derivatives to determine the risk array. Empty for cash market margin classes.
HIST-VOL-RMPARM	This field contains the historical volatility.
HIST-VOL-PCT-ABS-RMPARM	This field contains the historical volatility, absolute or in percentage.

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

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