
Haircut and Adjusted Exchange Rate – FPHCPA

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This file contains the currency haircut parameters and the adjusted exchange rates used for margining and collateral evaluation.

Record layout of the file FPHCPA:

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01  RMHCPA-WS-REC.
    10  CURR-TYP-COD-RMHCPA          PIC  X(3) .
    10  EUREX-CURR-TYP-COD-RMHCPA    PIC  X(3) .
    10  EXCH-RAT-RMHCPA              PIC  Z(3)9.9(8) .
    10  ADJ-EXCH-RAT-CRED-RMHCPA     PIC  Z(3)9.9(8) .
    10  ADJ-EXCH-RAT-DEB-RMHCPA     PIC  Z(3)9.9(8) .
    10  HAIRCUT-PCNT-RMHCPA          PIC  Z(1)9.9(2) .
    10  PRV-EXCH-RAT-RMHCPA          PIC  Z(3)9.9(8) .
    10  PRV-ADJ-EXCH-RAT-CRED-RMHCPA PIC  Z(3)9.9(8) .
    10  PRV-ADJ-EXCH-RAT-DEB-RMHCPA PIC  Z(3)9.9(8) .
    10  PRV-HAIRCUT-PCNT-RMHCPA      PIC  Z(1)9.9(2) .
    10  MJR-CURR-TYP-COD-RMHCPA     PIC  X(3) .
    10  MIN-MJR-CURR-RAT-RMHCPA     PIC  Z(1)9.9(4) .

01  RMHCPA-FILE-INFO-REC REDEFINES RMHCPA-WS-REC.  (last record)
    05  FILE-END-MARK-RMHCPA         PIC  X(5) .
    05  FILLER                       PIC  X .
    05  FILE-COUNTER-RMHCPA          PIC  9(8) .
    05  FILLER                       PIC  X .
    05  CURR-BUS-DAY-RMHCPA          PIC  9(8) .
    05  FILLER                       PIC  X .
    05  DESCRIPTION-RMHCPA           PIC  X(80) .
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The fields contained in the file FPHCPA are described in the following list.

FPHCPA	
Field	Description
CURR-TYP-COD-RMHCPA	Currency (Valid values are all currencies known by the Eurex system)
EUREX-CURR-TYP-COD-RMHCPA	Eurex Currency (Valid values are all Eurex currencies, currently EUR and CHF) represents the base currency of the following (adjusted) exchange rates.
EXCH-RAT-RMHCPA	(Unadjusted) exchange rate between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency EUR.
ADJ-EXCH-RAT-CRED-RMHCPA	Adjusted credit exchange rate between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency defined by EUREX-CURR-TYP-COD-RMHCPA.
ADJ-EXCH-RAT-DEB-RMHCPA	Adjusted debit exchange rate between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency defined by EUREX-CURR-TYP-COD-RMHCPA.
HAIRCUT-PCNT-RMHCPA	Haircut percentage of the current day
PRV-EXCH-RAT-RMHCPA	(Unadjusted) exchange rate of the previous day between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency EUR.
PRV-ADJ-EXCH-RAT-CRED-RMHCPA	Adjusted credit exchange rate of the previous day between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency defined by EUREX-CURR-TYP-COD-RMHCPA.
PRV-ADJ-EXCH-RAT-DEB-RMHCPA	Adjusted debit exchange rate of the previous day between the currency specified in the field CURR-TYP-COD-RMHCPA and the base currency defined by EUREX-CURR-TYP-COD-RMHCPA.

FPHCPA	
Field	Description
PRV-HAIRCUT-PCNT-RMHCPA	Haircut percentage of the previous day.
MJR-CURR-TYP-COD-RMHCPA	Major currency of the currency in field CURR-TYPCOD-RMHCPA. When both fields are equal it is a major currency, otherwise the currency detailed in CURR-TYP-COD-RMHCPA is a minor currency.
MIN-MJR-CURR-RAT-RMHCPA	Exchange rate between Minor and Major currency.

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

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