



Haircut & Adjusted Exchange Rate – FPHCPA

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

Enhancement with Eurex Release 9.0:

The fields for the cross currency haircut percentage and for the previous day currency haircut percentage will contain three digit values with two decimal places. Therefore these fields will be renamed:

- HAIRCUT-PARM-RMHCPA to HAIRCUT-PCNT-RMHCPA
- PRV-HAIRCUT-PARM-RMHCPA to PRV-HAIRCUT-PCNT-RMHCPA

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(6) .
    10  ADJ-EXCH-RAT-CRED-RMHCPA     PIC  Z(3)9.9(6) .
    10  ADJ-EXCH-RAT-DEB-RMHCPA     PIC  Z(3)9.9(6) .
    10  HAIRCUT-PCNT-RMHCPA          PIC  Z(1)9.9(2) .
    10  PRV-EXCH-RAT-RMHCPA          PIC  Z(3)9.9(6) .
    10  PRV-ADJ-EXCH-RAT-CRED-RMHCPA PIC  Z(3)9.9(6) .
    10  PRV-ADJ-EXCH-RAT-DEB-RMHCPA PIC  Z(3)9.9(6) .
    10  PRV-HAIRCUT-PCNT-RMHCPA      PIC  Z(1)9.9(2) .

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(58) .
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The data elements contained in the file FPHCPA are described in the following list.

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.
PRV-HAIRCUT-PCNT-RMHCPA	Haircut percentage of the previous day.

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The following descriptions apply to the last record only.

Field	Description
FILE-END-MARK-RMHCPA	This field marks the end of the file and contains the string “*EOF*”
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.