

## 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) .

```

Eurex	Eurex 9.0
<b>Eurex File Layout Description</b>	
	As of Oct. 31, 2006
Securities Margin Class and Group Information File – FPMGBP	Page 2

The data elements contained in the file FPMGBP are described in the following list.

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.

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