

Margin Group Parameters – FPPARM

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

Enhancement with Eurex Release 9.0

- A new field VOLA-ADJ-TYPE-RMPARM will be introduced.
This field describes the method of volatility adjustment applied to the margin class.
- The field group DATA-CURR-RMPARM, containing the following fields, will be removed:
 - CURR-TYP-COD-RMPARM
 - DCML-SHFT-NO-RMPARM
 - FORX-EXC-RAT-RMPARM
- The format of the field MGN-CLS-COD-RMPARM will be extended to PIC X(5).

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 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)
  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(3).9(3)
    10 HIST-VOL-PCT-ABS-RMPARM     PIC X(1)
    10 VOLA-ADJ-TYPE-RMPARM       PIC X(4)
    05 FILLER                     PIC X(12)

01 RMPARM-FILE-INFO-REC (last record)
  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)

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Eurex	Eurex 9.0
Eurex File Layout Description	
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The data elements contained in the file FPPARM are described in the following list.

Field	Description
MGN-GRP-COD-RMPARM	Margin Group Code.
GRP-OFF-SET-RMPARM	Offset Factor.
MGN-CLS-COD-RMPARM	Margin Class Code.
BCK-MTH-SPD-RAT-RMPARM	Back Month Spread Rate.
SPT-MTH-SPD-RAT-RMPARM	Spot Month Spread Rate.
OOM-MIN-RAT-AMT-RMPARM	Out of the money Minimum Rate.
SECU-ID-COD-RMPARM	Security ID Code.
HIST-VOL-RMPARM	Historical volatility.
HIST-VOL-PCT-ABS-RMPARM	Historical Volatility, absolute or in percentage.
VOLA-ADJ-TYPE-RMPARM	Volatility Adjustment Type Valid values: "SOA" - Short Option Adjustment "Skew" - Calculated Synthetic Volatilities

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

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, <i>not</i> 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.