

Eurex	Eurex 9.0
Eurex File Layout Description	
	As of Oct. 31, 2006
Theoretical Values: Bonds – FPTHEB	Page 2

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

Field	Description
SECU-ISIN-RMTHEB	ISIN of the security for which the information is shown.
MGN-GRP-COD-RMTHEB	Margin group code.
MGN-CLS-COD-RMTHEB	Margin class code: Identification of the margin class.
MGN-PAR-RMTHEB	Margin parameter: This is the maximum fluctuation which a security can be expected to have during the next day. Based on the historical volatility.
MGN-PAR-FLG-RMTHEB	Indicator: if the margin parameter is given in absolute (A) or percentage (P).
SECU-PRC-RMTHEB	Security price used for risk based margining.
SECU-MAX-UP-PRC-RMTHEB	Maximum expected price. For bonds it is the expected clean price as a percentage.
SECU-MAX-DWN-PRC-RMTHEB	Minimum expected price. For bonds it is the expected clean price as a percentage.
SECU-NEAR-STL-DATE-RMTHEB	Nearest settlement date (actual date plus standard settlement period for a bond).
SECU-AI-METHOD-RMTHEB	Accrued interest method. "01" – 30/360 days/year, "02" – 30/365 days/year, "03" – 30/360 days/year, including Italian tax, and "04" – actual/actual (ICMA standard).
SECU-ACCRU-INT-RMTHEB	Accrued interest for next coupon p.a..
SECU-FREQ-RMTHEB	Number of coupon payments per year.
SECU-CDAYS-ACCRU-RMTHEB	Number of days since last coupon – counted according to specific accrued interest method.
SECU-CDAYS-IN-PER-RMTHEB	Number of days between last and next coupon – counted according to specific accrued interest method.
CURR-TYP-COD-RMTHEB	Currency type code (ISO Code), e.g.: EUR, CHF.
CURR-INTR-RATE-RMTHEB	Market cash interest rate of the currency.

Eurex	Eurex 9.0
Eurex File Layout Description	
	As of Oct. 31, 2006
Theoretical Values: Bonds – FPTHEB	Page 3

Field	Description
RSK-ADPT-INTR-RATE-RMTHEB	Risk adapted interest rates.
UP-ADPT-INTR-RATE-RMTHEB	Currency risk adapted interest rate – up.
DWN-ADPT-INTR-RATE-RMTHEB	Currency risk adapted interest rate – down.

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

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