



File Bond Coupon Parameters – FPTHEC

This file contains coupon dates and rates for all bonds, which are required for the risk based margining of the day. This file is only provided for Eurex.

Record layout of the file FPTHEC:

```
01  RMTHEC-WS-REC.
    10  SECU-ISIN-RMTHEC                PIC X(12).
    10  SECU-CPN-DATE-RMTHEC            PIC 9(8).
    10  SECU-CPN-RATE-RMTHEC            PIC 9(2).9(3).
    10  SECU-CPN-ADJ-RMTHEC            PIC 9(3).9(5).
    10  SECU-CPN-FLAG-RMTHEC           PIC X(1).
    10  SECU-CPN-RECORD-DATE-RMTHEC    PIC 9(8).
    10  SECU-CPN-PAYMENT-DATE-RMTHEC   PIC 9(8).

01  RMTHEC-FILE-INFO-REC REDEFINES RMTHEC-WS-REC.      (last record)
    05  FILE-END-MARK-RMTHEC            PIC X(5).
    05  FILLER                          PIC X.
    05  FILE-COUNTER-RMTHEC            PIC 9(8).
    05  FILLER                          PIC X.
    05  CURR-BUS-DAY-RMTHEC           PIC 9(8).
    05  FILLER                          PIC X.
    05  DESCRIPTION-RMTHEC            PIC X(12).
    05  FILLER                          PIC X(19).
```

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

Field	Description
SECU-ISIN-RMTHEC	ISIN of the security.
SECU-CPN-DATE-RMTHEC	Issue/maturity/coupon date – depending on the flag below.
SECU-CPN-RATE-RMTHEC	Coupon rate (0 for issue date).
SECU-CPN-ADJ-RMTHEC	Coupon adjustment.
SECU-CPN-FLAG-RMTHEC	Issue/maturity/coupon flag - the coupon rate and date fields are set for "I" – Issue of the bond "M" – Maturity of the bond "C" – Regular coupon
SECU-CPN-RECORD-DATE-RMTHEC	Date upon which the coupon compensation is based
SECU-CPN-PAYMENT-DATE-RMTHEC	Date upon which the coupon payment is due

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

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