

Appendix A - Detailed File Descriptions

A.2 FPTHED

The following table describes the record layout and the contents of each record type:

FPTHED				
FIELD	Margin Class	Product	Series	Bucket
REC-TYP-COD-RMTHED	M	P	S	B
MGN-CLS-COD-RMTHED	X	X	X	X
SECU-ID-COD-RMTHED		X	X	X
SERI-CLAS-COD-RMTHED			X	X
SERI-EXP-DAT-RMTHED			X	X
EXER-PRC-RMTHED			X	X
SERI-VERS-NO-RMTHED			X	X
CALC-BUC-PRICE-RMTHED				X
CALC-UND-PRICE-RMTHED				X
FORWARD-UND-PRICE-RMTHED				X
UD-IND-RMTHED				X
STOCK-PRC-IND-RMTHED				X
THEO-VALUE-RMTHED				X
EA-THEO-VALUE-RMTHED				X
SHORT-OPT-THEO-RMTHED				X
SECU-LST-CLS-PRC-RMTHED			X	
INTP-LST-CLS-PRC-RMTHED	X			
SERI-LST-STL-PRC-RMTHED			X	
MGN-INTERVAL-RMTHED	X			

Appendix A - Detailed File Descriptions

FPTHEd				
FIELD	Margin Class	Product	Series	Bucket
VOL-RMTHED				X
INTR-RAT-PCT-RMTHED			X	
YIELD-RAT-PCT-RMTHED			X	
SECU-TRD-UNT-NO-RMTHED			X	
SECU-TIC-SIZE-RMTHED		X		
SECU-TIC-VAL-RMTHED		X		
SERI-STS-COD-RMTHED			X	
MGN-STYLE-FLG-RMTHED		X		
EXER-PRC-DECIMALS-RMTHED		X		
CURR-TYP-COD-RMTHED	X			
DCML-SHFT-NO-RMTHED	X			
DAYS-TO-EXP-RMTHED			X	

In the following table the fields contained in the FPTHEd file are described in detail.

FPTHEd		
FIELD	Format	Description
REC-TYP-COD-RMTHED	PIC X	This field contains the record type. Possible Values are: M - Margin Class P - Product S - Series B - Bucket
MGN-CLS-COD-RMTHED	PIC X(5)	This field contains the margin class code assigned by the exchange.

Appendix A - Detailed File Descriptions

FPTHEd

FIELD	Format	Description
SECU-ID-COD-RMTHED	PIC X(4)	This field contains the three/four letter abbreviation assigned to the underlying instrument.
SERI-CLAS-COD-RMTHED	PIC X(1)	This field contains the class code for option series or a blank for futures contracts. Field values include: "C" – Call "P" – Put " " - Future
SERI-EXP-DAT-RMTHED	PIC 9(4)	This field contains the date the option series or the futures contract expires.
EXER-PRC-RMTHED	PIC 9(6)	This field contains the price at which an option contract may be exercised. The field EXER-PRC-DECIMALS-RMTHED contains the number of decimal places to be used to format the value of this field. For future contracts it is zero.
SERI-VERS-NO-RMTHED	PIC 9(1)	This field contains the version number assigned to the series at creation. The value is zero for all standard series not changed as a result of capital adjustment to the underlying instrument and for futures contracts. Valid values include: 0 – standard series version or futures contract 1 – adjusted series version from most recent capital adjustment 2 – adjusted series version from the second most recent capital adjustment 3 – adjusted series version from the third most recent capital adjustment

Appendix A - Detailed File Descriptions

FPTHEd		
FIELD	Format	Description
CALC-BUC-PRICE-RMTHED	PIC X(9)	<p>This field contains the projected underlying price for the interval product. For each class there is one interval product which determines the margin interval and projected underlying values for all products in the class. This field has the same value as the CALC-UND-PRICE-RMTHED for products that are interval products, or have the same underlying as the interval product for their class.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>
CALC-UND-PRICE-RMTHED	PIC X(9)	<p>This field contains the projected underlying price used to calculate the theoretical value for this record.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>
FORWARD-UND-PRICE-RMTHED	PIC Z(4)9.9(6)	This field contains the forward underlying price.
UD-IND-RMTHED	PIC X(1)	<p>This field contains an indicator showing whether the projected underlying price is less than (downside) or greater than (upside) the closing price of the underlying.</p> <p>“D” – downside “U” – upside</p>
STOCK-PRC-IND-RMTHED	PIC X(1)	This field contains an indicator showing whether the theoretical price calculated relates to a minimum projected underlying price (2), to an in-between strike (3) or to a maximum projected underlying price (1).
THEO-VALUE-RMTHED	PIC Z(4)9.9(6)	This field contains the theoretical value calculated for an active options/future position for a given CALC-UND-PRICE-RMTHED.

Appendix A - Detailed File Descriptions

FPTHEd

FIELD	Format	Description
EA-THEO-VALUE-RMTHED	PIC X(9)	<p>This field contains the theoretical value calculated for an exercised/assigned options position for a given CALC-UND-PRICE-RMTHED.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>
SHORT-OPT-THEO-RMTHED	PIC Z(4)9.9(6)	<p>This field contains a value also called short option adjustment. It is calculated by multiplying the margin interval with the out-of-the-money minimum percentage and adding the settlement price for the series to this. It replaces the maximum upside theoretical option price for a short call option if it is greater than that theoretical. It replaces the maximum downside theoretical option price for a short put option if it is greater than that theoretical. For futures this field is set zero.</p>
SECU-LST-CLS-PRC-RMTHED	PIC X(10)	<p>This field contains the last closing price of the underlying asset. For futures products with no underlying price, this field contains the settlement price of the appropriate series.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>
INTP-LST-CLS-PRC-RMTHED	PIC X(10)	<p>This field contains the last closing price of the underlying asset for the interval product. If the interval product is a future with no underlying price, this field contains the settlement price of the spot month series.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>
SERI-LST-STL-PRC-RMTHED	PIC X(10)	<p>This field contains the last settlement price of the series.</p> <p>It has a decimal point with variable number of decimal places depending on the product.</p>

FPTHEd

FIELD	Format	Description
MGN-INTERVAL- RMTHED	PIC X(11)	This field contains the margin interval. The value of this field is determined using the last closing price and historical volatility of the interval product. For products whose historical volatility is expressed as a percentage (for instance stock options), the margin interval is the historical volatility multiplied by the last closing price. For products with a historical volatility expressed in ticks (such as the Bund and DAX futures and their options), the margin interval is the historical volatility multiplied by the tick value. It has a decimal point with variable number of decimal places depending on the product.
VOL-RMTHED	PIC Z(2)9.9(2)	This field contains the synthetic volatility used for theoretical price calculations.
INTR-RAT-PCT-RMTHED	PIC 9(1).9(4)	This field contains the security risk free interest rate used to calculate the theoretical value.
YIELD-RAT-PCT- RMTHED	PIC 9(1).9(4)	This field contains the yield rate which is used for the calculation of theoretical prices of currency options.
SECU-TRD-UNT-NO- RMTHED	PIC Z(3)9.9(4)	This field contains the quantity of the underlying instrument traded per contract.
SECU-TIC-SIZE- RMTHED	PIC X(7)	This field contains the tick size for the product. It has a decimal point with variable number of decimal places depending on the product.
SECU-TIC-VAL-RMTHED	PIC Z(3)9.9(4)	This field contains the tick value for the product.
SERI-STS-COD- RMTHED	PIC X(1)	This field contains a code to identify an options series/futures contract as active ("A") or expired ("E").
MGN-STYLE-FLG- RMTHED	PIC X(1)	This field contains a code to identify the margining style for the product. Valid values are: "F" – futures style "T" – traditional style

Appendix A - Detailed File Descriptions

FPTHEd

FIELD	Format	Description
EXER-PRC-DECIMALS-RMTHED	PIC 9(1)	This field indicates the number of decimals in the exercise price.
CURR-TYP-COD-RMTHED	PIC X(3)	This field contains the currency code of the underlying instrument.
DCML-SHFT-NO-RMTHED	PIC 9(1)	This field contains one digit specifying a decimal given as a power of ten. It represents the factor by which a price has to be multiplied in order to get the real price. Example: Decimal Shift: 0 Factor: $10^0 = 1$ (for example, for EUR) The amount "23.45" is then understood by the user in the associated currency as: $23.45 \times 1 = 23.45$ EUR
DAYS-TO-EXP-RMTHED	PIC Z(4)9	This field contains the number of days until expiration of the series or contract.

The following descriptions apply to the last record only.

Field	Format	Description
FILE-END-MARK-RMTHED	PIC X(5)	This field marks the end of the file and contains the string "*EOF*".
FILE-COUNTER-RMTHED	PIC 9(8)	This field contains the number of data records contained in the file, not including the last record.
CURR-BUS-DAY-RMTHED	PIC 9(8)	This field contains the date of the business day in the format YYYYMMDD.
DESCRIPTION-RMTHED	PIC X(68)	This field contains a short description of the file content.