



Theoretical Values: Equities – FPTHEE

This file contains theoretical values and parameters for equities which are required for the risk based margining of the day.

Record layout of the file FPTHEE:

```
01 RMTHEE-WS-REC.
  05 KEY-SECU-RMTHEE.
    10 SECU-ISIN-RMTHEE PIC X(12)
  05 DATA-GRP-RMTHEE.
    10 MGN-GRP-COD-RMTHEE PIC X(5)
  05 DATA-CLS-RMTHEE.
    10 MGN-CLS-COD-RMTHEE PIC X(5)
    10 MGN-PAR-UP-RMTHEE PIC 9(3).9(8)
    10 MGN-PAR-DOWN-RMTHEE PIC 9(3).9(8)
    10 MGN-PAR-FLG-RMTHEE PIC X(1)
  05 DATA-SECU-RMTHEE.
    10 SECU-STL-PRC-RMTHEE PIC 9(10).9(5)
    10 PRICE-TYPE-RMTHEE PIC 9(1)
    10 SECU-NEAR-STL-DATE-RMTHEE PIC 9(8)
  05 DATA-CURR-RMTHEE.
    10 CURR-TYP-COD-RMTHEE PIC X(3)
    10 CURR-INTR-RATE-RMTHEE PIC 9(4).9(9)
    10 UP-ADPT-INTR-RATE-RMTHEE PIC 9(4).9(9)
    10 DWN-ADPT-INTR-RATE-RMTHEE PIC 9(4).9(9)

01 RMTHEE-FILE-INFO-REC REDEFINES RMTHEE-WS-REC. (last record)
  05 FILE-END-MARK-RMTHEE PIC X(7).
  05 FILLER PIC X.
  05 FILE-COUNTER-RMTHEE PIC X(8).
  05 CURR-BUS-DAY-RMTHEE PIC X(10).
  05 FILLER PIC X.
  05 DESCRIPTION-RMTHEE PIC X(90).
```

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

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

Field	Description
SECU-ISIN-RMTHEE	ISIN of the security for which the information is shown.
MGN-GRP-COD-RMTHEE	Margin group code.
MGN-CLS-COD-RMTHEE	Margin class code. Identification of the margin class.
MGN-PAR-UP-RMTHEE	Margin Parameter – upside direction.
MGN-PAR-DOWN-RMTHEE	Margin Parameter – downside direction.
MGN-PAR-FLG-RMTHEE	Indicator, if the margin parameter is given in absolute (A) or percentage (P).
SECU-STL-PRC-RMTHEE	Settlement price of the security.
PRICE-TYPE-RMTHEE	Type of price in field SECU-STL-PRC-RMTHEE Valid values: 0 – settlement 1 – maximal 2 – minimal 3 – any between max. and min.
SECU-NEAR-STL-DATE-RMTHEE	Nearest settlement date (Actual date plus standard settlement period for a security).
CURR-TYP-COD-RMTHEE	Currency.
CURR-INTR-RATE-RMTHEE	Market Cash Interest Rate of the Currency.
UP-ADPT-INTR-RATE-RMTHEE	Currency Risk Adapted Interest Rate – Up.
DWN-ADPT-INTR-RATE-RMTHEE	Currency Risk Adapted Interest Rate – Down.

Eurex
Eurex File Layout Description
Theoretical Values: Equities – FPTHEE

Eurex 9.0
As of Oct. 31, 2006
Page 3

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

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