

File Bond Coupon Parameters – FPTHEC**File Bond Coupon Parameters – FPTHEC**

This file contains coupon dates and rates for all bonds 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).

```

The fields contained in the file FPTHEC are described in the following list.

FPTHEC	
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

Eurex

Eurex 13.0

Eurex Member Interface Specifications - File Interface Layouts

As of Jan. 3, 2011

File Bond Coupon Parameters – FPTHEC

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

FPTHEC

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