2.8 RP009 – Series Greeks Data File

2.8.1 Summary

Report ID	RP009
Description	To list the greeks per series
Clearing House	HKCC, SEOCH

2.8.2 Raw Data File

One raw data file will be generated for each clearing house.

File Type: comma separated valued (CSV) file

File Structure:
- Details Record
- Trailer Record

Details Record

Field	Data Type	Max Len	Description
Business Date	Alphanumeric	8	YYYYMMDD
Business Time	Alphanumeric	6	'DAYEND'
Instrument Group	Alphanumeric	1	'C' – Call, 'P' – Put, ' ' – Futures
Underlying	Alphanumeric	6	Underlying
Expiry Date	Alphanumeric	8	YYYYMMDD
Strike Price	Numeric	12	Strike price (with 2 implied decimals)
Trading Unit	Numeric	12	Number of shares per contract
Delta	Numeric	12	Series Delta
Gamma	Numeric	12	Series Gamma
Vega	Numeric	12	Series Vega
Theta	Numeric	12	Series Theta
Rho	Numeric	12	Series Rho

Trailer Record

Field	Data Type	Max Len	Description
Business Date	Alphanumeric	8	*ZZZZZZZZ*
Business Time	Alphanumeric	6	*ZZZZZZ*
Instrument Group	Alphanumeric	1	Z
Underlying	Alphanumeric	6	*ZZZZZZ*
Expiry Date	Alphanumeric	8	*ZZZZZZZZ*
Strike Price	Numeric	12	999999999999
Trading Unit	Numeric	12	9999999.9999
Delta	Numeric	12	9999999.9999
Gamma	Numeric	12	9999999.9999
Vega	Numeric	12	9999999.9999
Theta	Numeric	12	9999999.9999
Rho	Numeric	12	Number of detail records

2.8.3   Example for HKCC (Raw data-RP009)

```
"20040923","DAYEND"," ","ALC","20040928",0,2000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","ALC","20041028",0,2000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","ALC","20041129",0,2000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","ALC","20041230",0,2000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","ALC","20050330",0,2000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BEA","20040928",0,200.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BEA","20041028",0,200.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BEA","20041129",0,200.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BEA","20041230",0,200.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BEA","20050330",0,200.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BOC","20040928",0,500.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","BOC","20041028",0,500.0000,1.0000,0.0000,0.0000,0.0000,0.0000
 .
 .
 .
"20040923","DAYEND"," ","GLD","20040928",0,100.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","GLD","20041028",0,100.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","GLD","20041129",0,100.0000,1.0000,0.0000,0.0000,0.0000,0.0000
 .
 .
 .
"20040923","DAYEND"," ","WHL","20041230",0,1000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"20040923","DAYEND"," ","WHL","20050330",0,1000.0000,1.0000,0.0000,0.0000,0.0000,0.0000
"ZZZZZZZ","ZZZZZZ","Z","ZZZZZZ","ZZZZZZZZ",999999999999,9999999.9999,9999999.9999,9999999.9999,9999999.9999,9999999.9999,1055.0000
```

2.8.4   Example for SEOCH (Raw data-RP009)

```
"20040924","DAYEND","C","ALC","20040928",280,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0003
"20040924","DAYEND","C","ALC","20040928",300,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0003
"20040924","DAYEND","C","ALC","20040928",320,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0004
"20040924","DAYEND","C","ALC","20040928",340,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0004
"20040924","DAYEND","C","ALC","20040928",360,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0004
"20040924","DAYEND","C","ALC","20040928",380,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0004
"20040924","DAYEND","C","ALC","20040928",400,2000.0000,1.0000,0.0000,0.0000,0.0001,0.0004
"20040924","DAYEND","C","ALC","20040928",420,2000.0000,0.9364,0.3662,0.0006,-0.0054,0.0004
"20040924","DAYEND","C","ALC","20040928",440,2000.0000,0.8618,0.8085,0.0011,-0.0076,0.0004
"20040924","DAYEND","C","ALC","20040928",460,2000.0000,0.6213,1.3033,0.0019,-0.0139,0.0003
"20040924","DAYEND","C","ALC","20040928",480,2000.0000,0.3579,1.2517,0.0018,-0.0139,0.0002
"20040924","DAYEND","C","ALC","20040928",500,2000.0000,0.1426,0.8009,0.0011,-0.0079,0.0001
"20040924","DAYEND","C","ALC","20040928",550,2000.0000,0.0538,0.2400,0.0005,-0.0062,0.0000
"20040924","DAYEND","P","ALC","20040928",280,2000.0000,-0.0205,0.0392,0.0002,-0.0077,0.0000
"20040924","DAYEND","P","ALC","20040928",300,2000.0000,-0.0231,0.0493,0.0003,-0.0075,0.0000
"20040924","DAYEND","P","ALC","20040928",320,2000.0000,-0.0263,0.0628,0.0003,-0.0073,0.0000
"20040924","DAYEND","P","ALC","20040928",340,2000.0000,-0.0302,0.0817,0.0004,-0.0071,0.0000
"20040924","DAYEND","P","ALC","20040928",360,2000.0000,-0.0351,0.1094,0.0004,-0.0068,0.0000
"20040924","DAYEND","P","ALC","20040928",380,2000.0000,-0.0418,0.1527,0.0004,-0.0064,0.0000
 .
 .
 .
 .
 .
"20040924","DAYEND","P","WHL","20050330",2600,1000.0000,-0.4729,0.0698,0.0731,-0.0058,-0.0634
"20040924","DAYEND","P","WHL","20050330",2800,1000.0000,-0.6057,0.0681,0.0728,-0.0055,-0.0786
"20040924","DAYEND","P","WHL","20050330",3000,1000.0000,-0.7185,0.0600,0.0619,-0.0047,-0.0898
"20040924","DAYEND","P","WHL","20050330",3200,1000.0000,-0.8104,0.0492,0.0532,-0.0037,-0.0926
"ZZZZZZZ","ZZZZZZ","Z","ZZZZZZ","ZZZZZZZZ",999999999999,9999999.9999,9999999.9999,9999999.9999,9999999.9999,9999999.9999,3158.0000
```