



Theoretical Values: Unconditional Subscription Rights – FPTHES

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

Enhancement with Eurex Release 9.0:

The following obsolete fields have been removed from the file:

- SECU-DAYS-TO-DIVIDEND-RMTHES
- SECU-DIVIDEND-AMOUNT-RMTHES

Record layout of the file FPTHES:

```
01 RMTHES-WS-REC.
  05 KEY-SECU-RMTHES.
    10 SECU-ISIN-RMTHES PIC X(12)
  05 DATA-SECU-RMTHES
    10 UNDER-ISIN-RMTHES PIC X(12)
    10 SECU-NEAR-STL-DATE-RMTHES PIC 9(8)
  05 DATA-CURR-RMTHES.
    10 CURR-TYP-COD-RMTHES PIC X(3)
    10 CURR-INTR-RATE-RMTHES PIC 9(4).9(9)
  05 DATA-SECU-2-RMTHES.
    10 SECU-RATIO-RMTHES PIC 9(10).9(8)
    10 SECU-EXER-RMTHES PIC 9(10).9(5)
    10 SECU-BEG-DATE-RMTHES PIC 9(8)
    10 SECU-END-DATE-RMTHES PIC 9(8)
    10 SECU-VOLA-RMTHES PIC 9(10).9(8)
    10 SECU-STL-PRC-RMTHES PIC 9(10).9(5)
    10 UNDER-PRC-RMTHES PIC 9(10).9(5)
    10 PRICE-TYPE-RMTHES PIC 9(1)

01 RMTHES-FILE-INFO-REC REDEFINES RMTHES-WS-REC. (last record)
  05 FILE-END-MARK-RMTHES PIC X(7).
  05 FILLER PIC X.
  05 FILE-COUNTER-RMTHES PIC X(8).
  05 CURR-BUS-DAY-RMTHES PIC X(10).
  05 FILLER PIC X.
  05 DESCRIPTION-RMTHES PIC X(92).
  05 FILLER PIC X(33).
```

Eurex	Eurex 9.0
Eurex File Layout Description	
	As of Oct. 31, 2006
Theoretical Values: Unconditional Subscription Rights – FPTHES	Page 2

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

Field	Description
SECU-ISIN-RMTHES	ISIN of the subscription right for which the information is shown.
UNDER-ISIN-RMTHES	ISIN of the underlying for subscriptions right.
SECU-NEAR-STL-DATE-RMTHES	Nearest settlement date (Actual date plus standard settlement period for a security).
CURR-TYP-COD-RMTHES	Currency.
CURR-INTR-RATE-RMTHES	Interest Rate of the Currency.
SECU-RATIO-RMTHES	Ratio of the subscription right.
SECU-EXER-PRC-RMTHES	Exercise price of the subscription right.
SECU-BEG-DATE-RMTHES	Beginning date of subscription period of the subscription right.
SECU-END-DATE-RMTHES	Ending date of subscription period of the subscription right.
SECU-VOLA-RMTHES	Volatility used for risk based margining.
SECU-STL-PRC-RMTHES	Settlement price of the subscription right.
UNDER-PRC-RMTHES	Settlement price of the underlying security.
PRICE-TYPE-RMTHES	Type of price. Valid values are: 0 – settlement 1 – maximal 2 – minimal 3 – any between max. and min.

Eurex File Layout Description

As of Oct. 31, 2006

Theoretical Values: Unconditional Subscription Rights – FPTHES

Page 3

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

Field	Description
FILE-END-MARK-RMTHES	This field marks the end of the file and contains the string “* EOF *”.
FILE-COUNTER-RMTHES	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-RMTHES	This field contains the date of the business day in the format “YYYY-MM-DD”.
DESCRIPTION-RMTHES	This field contains a short description of the file contents.