



Current Traded Series Delta Version

This file contains information on series changes (inserts, deletes, format changes, other changes) with respect to the previous trading day.

Data structure

| Column Header | Content | Length |
|-----------------------|--|--------|
| CI | Change identifier I: Insert D: Delete F: Only Strike Price Format change C: Other Change | 1 |
| Product | Product Code Eurex | 4 |
| PC | Kind of Product: P: Put C: Call F: Future | 1 |
| Expires | Expiration Date (Format YYYYMMDD) | 8 |
| curr. strik | Current Strike Price | 6 |
| dd | Decimal Places for Current Strike Price | 1 |
| V# | Version Number | 1 |
| St | Product Status: A: Active E: Expired | 1 |
| ISIN | International Security Identification Number | 12 |
| exchange | Exchange Code (MIC) | 4 |
| curr. | Currency Code (ISO) | 3 |
| ds | Decimal Shift | 1 |
| tp | Expiration Month | 1 |
| yr | Expiration Year | 1 |
| orig. strik | Original Strike Price | 6 |
| G# | Generation Number | 1 |
| DP | Decimal Places for Original Strike Price | 1 |
| Shares/Contract | Subjects to settlement for the calculation of Variation Margin or Premium per contract | 4.4 |
| Delivery / Multiplier | Number of Shares to be delivered in the Event of Exercise / Assignment | 4.4 |

Eurex

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As of Nov. 11, 2009

File Layout Description

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Additional Information

| | |
|----------|---|
| #EXCH | Exchange |
| #SYS | System (PRODUCTION / SIMULATION) |
| #BUSD | Trading day the data are valid for (format: YYYYMMDD) |
| #RUNTIME | Runtime of the series list file (format: DD-MMM-YYYY hh:mm:ss:cc) |
| #NREC | Number of data records !: Comment character. The comment extends until the end of the line : Data record character. The data record extends until the end of the line #: Identifier mark. Marks an identifier |