

Theoretical Values: Unconditional Subscription**Theoretical Values: Unconditional Subscription Rights – FPTHES**

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

Record layout of the file FPTHES:

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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).
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The fields contained in the file FPTHES are described in the following list.

FPTHES	
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

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

FPTHES	
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.