TEL-AVIV STOCK EXCHANGE

April 23, 2017

Derivatives Name and Symbol Formats

1. Derivative Name Format

An option name:	UUU-TSSSSSS**M**YOO
A weekly option name:	UUU-TSSSSSS**W**NOO
A future name:	UUU-T**M**YOO
A weekly future name:	UUU-T**W**NOO

U – 3 characters containing the underlying asset symbol (see paragraph 3).
In case of an equity option adjusted due to corporate actions, the first character will contain an asterisk (*) and the next 2 characters will contain the underlying asset symbol (see paragraph 3)

T – Derivative Type: C-Call, P-Put, F-Future.

S – 6 characters representing the strike price as specified below:
For indices options - 6 digits integer
For currency rates options - 4.1 format, including the decimal point
For equity options - 6 digits as specified below:
- For strike price above 10,000 Agorot - 6 digits integer
- For strike price between 1,000 to 10,000 Agorot - 4.1 format, including the decimal point
- For strike price below 1,000 Agorot - 3.2 format, including the decimal point

M– 1 character constant for monthly expiration derivative.
W– 1 character constant for weekly expiration derivative.

Y – 1 digit containing the rightmost digit of the expiration year for monthly expiration derivative.
N – 1 digit containing the number of the week in the month for weekly expiration derivative.

O – 2 digits containing the number of the month.

Examples:

T35-C001250M607	- Call option on TA-35 at strike price 1250 for July 2016
DLR-P0375.0M607	- Put option on the Dollar rate at strike price 375 for July 2016
TVA-C019500M607	- Call option on Teva share at strike price 19500 for July 2016
ICL-P3500.0M607	- Put option on ICL share at strike price 3500 for July 2016
DSC-C640.00M607	- Call option on Discount share at strike price 640 for July 2016
T35-FM607	- Future on TA-35 for July 2016

Examples for adjusted equity options:

*TV-C019453M607	- An adjusted call option on Teva share at strike price 19453 for July 2016
*CL-P3479.1M607	- An adjusted put option on ICL share at strike price 3479.1 for July 2016
*DS-C634.22M607	- An adjusted call option on Discount share at strike price 634.22 for July 2016

Examples for weekly derivatives:

T35-C001250W107 - Weekly call option on TA-35 at strike price 1250 for the first week of July
T35-FW107 - Weekly future on TA-35 for the first week of July

2. Derivative Symbol Format

An option symbol: UUYMSSSSSS
A future symbol: UUYM
A weekly option symbol: UUNWSSSSSS
A weekly future symbol: UUNW

U – 2 characters containing the underlying asset symbol (see paragraph 3).

Y – 1 digit containing the rightmost digit of the expiration year for monthly expiration derivative. In case of an equity option adjusted due to corporate actions, will contain an asterisk (*).
N – 1 digit containing the number of the week in the month for weekly expiration derivative.

M– A character representing the expiration month and the derivative type (see paragraph 4).
W– A character representing the weekly derivative type:
Y - For Call / Future
Z - For Put

S – As specified in paragraph 1 above.

Examples:

TA6G001250- Call option on TA-35 at strike price 1250 for July 2016
DL6S0375.0 - Put option on the Dollar rate at strike price 375 for July 2016
TV6G019500- Call option on Teva share at strike price 19500 for July 2016
CL6S3500.0 - Put option on ICL share at strike price 3500 for July 2016
DS6G640.00 - Call option on Discount share at strike price 640 for July 2016
TA6G - Future on TA-35 for July 2016

Examples for adjusted equity options:

TV*G019453- An adjusted call option on Teva share at strike price 19453 for July 2016
CL*S3479.1 - An adjusted put option on ICL share at strike price 3479.1 for July 2016
DS*G634.22 - An adjusted call option on Discount share at strike price 634.22 for July 2016

Examples for weekly derivatives:

TA1Y001250- Weekly call option on TA-35 at strike price 1250 for the first week of the month
TA1Z001250 - Weekly put option on TA-35 at strike price 1250 for the first week of the month
TA1Y - Weekly future on TA-35 for the first week of the month

3. Underlying Asset Symbol

Underlying Asset Code	Underlying Asset Name	Underlying Asset 3 Characters Symbol	Underlying Asset 2 Characters Symbol
01	TA-35 Index	T35	TA
02	NIS/Dollar	DLR	DL
04	TA-Banks-5 Index	BNK	BK
05	NIS/Euro	EUR	EU
08	ICL Share	ICL	CL
09	Poalim Share	POL	PL
10	Leumi Share	LUM	LM
11	Teva Share	TVA	TV
12	Discount Share	DSC	DS
13	Mizrahi Tefahot Share	MZR	MZ
19	Bezeq Share	BZQ	BZ
20	Perrigo Share	PRG	PR
21	TA-125	TL1	TL
22	Fibi Bank Share	BNL	BN
23	Nice Share	NIC	NC
24	Delek Group Share	DLK	DK
25	Isramco Participation Unit	ISC	IS
26	Israel corp. Share	ICO	IC
27	Opko Health Share	OPK	OP
28	Frutarom Share	FRT	FR
29	Elbit Systems Share	ELB	EL
30	Azrieli Group Share	AZR	AZ
31	Delek Drill Participation Unit	DDR	DR
32	Paz Oil Share	PAZ	PZ
33	Gazit Globe Share	GZT	GZ
34	Melisron Share	MLS	ML
35	Strauss Group Share	STR	ST
37	Ormat Techno Share	ORM	OR
38	Mylan Share	MYL	MY
39	Partner Share	PRN	PN
40	Cellcom Share	CEL	CE
41	Harel Inv. Share	HAR	HR

4. Expiration Month and Derivative Type Symbol

Expiration Month	Call / Future	Put
January	A	M
February	B	N
March	C	O
April	D	P
May	E	Q
June	F	R
July	G	S
August	H	T
September	I	U
October	J	V
November	K	W
December	L	X