Derivatives - Risk Arrays

Field No.	Field Name	Length	Format	Remarks
Record Type 01: Header				
1	Record Type	2	9(2)	Value = 01
2	Filler	4	9(4)	Zeroes
3	T.A.S.E. File ID	2	9(2)	Value = 86
4	Date	6	9(6)	YYMMDD
5	Version	2	9(2)	
6	Filler	10	X(10)	Zeroes
7	Valid Date	8	9(8)	YYYYMMDD
8	Filler	34	X(34)	Zeroes
9	T.A.S.E. File ID (4 CHRS)	4	9(4)	Value = 0086
10	Filler	8	X(8)	Zeroes

Derivatives - Risk Arrays

Field No.	Field Name	Length	Format	Remarks
Record Type 02: Derivative				
1	Record Type	2	99	Value = 02
2	Derivative ID	8	9(8)	
3	Underlying Asset Code	2	99	See Table 602
4	Expiration Date	8	9(8)	YYYYMMDD
5	Strike Price	8	9(6)V99	
6	Derivative Type	2	99	See Table 601
7	Risk Free Interest Rate	5	9(3)V99	Percentage, the local interest rate
8	Underlying Asset Standard Deviation	3	9(3)	Percentage
9	Extreme Scenario Factor for Index Decline	3	9V99	
10	Risk Array Number	2	99	
11	Underlying Asset Interest Rate	5	9(3)V99	Percentage
12	Derivative Margins	5	9(5)	For futures on interest rate
13	Derivative Margins for Spread Strategy	5	9(5)	For futures on interest rate

Derivatives - Risk Arrays

Field No.	Field Name	Length	Format	Remarks
Record Type 02: Derivative				
14	Number of Days for Spread Strategy	2	9(2)	For futures on interest rate Futures where the number of days to expiration is less than this value, will not be included in the spread strategy
15	Derivative Included in Spread Strategy Flag	1	9	For futures on interest rate 0 – Included, 1 – Not included
16	Extreme Scenario Factor for Index Rise	3	9V99	
17	Delta	7	9(5)V99	In NIS
18	Delta – Sign	1	9	1 = (-), 2 = (+)
19	Price Scan Range	2	9(2)	Percentage, the maximum price scan range of risk array
20	Standard Deviation Fluctuation	2	9(2)	Percentage, the standard deviation fluctuation of the underlying asset for the formation of the risk array
21	Risk Free Interest Rate – Sign	1	9	1 = (-), 2 = (+) – regarding field no. 7
22	Underlying Asset Interest Rate – Sign	1	9	1 = (-), 2 = (+) – regarding field no. 11
23	Filler	2	X(2)	Zeroes

Derivatives - Risk Arrays

Field No.	Field Name	Length	Format	Remarks
Record Type 03: Derivative Scenarios				
1	Record Type	2	99	Value = 03
2	Derivative ID	8	9(8)	
3	Record Number	2	99	01, 02, …
4	Scenario Data	22x3	Occurs 3	
4.1	Scenario Number	2	99	
4.2	Underlying Asset Price	8	9(6)V99	In the scenario
4.3	Underlying Asset Standard Deviation	3	9(3)	In the scenario, percentage
4.4	Theoretical Value	8	9(6)V99	
4.5	Theoretical Value – Sign	1	9	1 = (-), 2 = (+)
5	Filler	2	X(2)	Zeroes

Derivatives - Risk Arrays

Field No.	Field Name	Length	Format	Remarks
Record Type 99: Trailer				
1	Record Type	2	99	Value = 99
2	Total Number of Records	5	9(5)	Incl. Header and Trailer Contains zeroes when the number of records greater than 99,999
3	Version	2	99	
4	Total Number of Records – 6 digits	6	9(6)	Incl. Header and Trailer Contains zeroes when the number of records less than 100,000
5	Filler	65	X(65)	Zeroes