

Derivatives List for the Next Trading Date

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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 = 96
4	Date	6	9(6)	YYMMDD
5	Version	2	9(2)	
6	Filler	10	X(10)	Zeroes
7	Valid Date	8	9(8)	YYYYMMDD (Next Trading Date)
8	Change Version Number	2	9(2)	A serial number of each <u>structure</u> change of the data file starting from 1
9	Filler	32	X(32)	Zeroes
10	T.A.S.E. File ID (4 CHRS)	4	9(4)	Value = 0096
11	Filler	8	X(8)	Zeroes

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Field No.	Field Name	Length	Format	Remarks
Record Type 02: Derivative Details				
1	Record Type	2	99	Value = 02
2	Derivative ID	8	9(8)	
3	Derivative Type	2	99	See Table 601
4	Expiration Date	8	9(8)	YYYYMMDD – The original date
5	Strike Price	8	9(6)V9(2)	
6	Underlying Asset Code	2	9(2)	See Table 602
7	Underlying Asset Multiplier	7	9(5)V9(2)	
8	Underlying Asset Type	2	9(2)	See Table 605
9	Adjusted Derivative Flag	1	9	1 – Equity option whose characteristics were adjusted due to corporate actions on the share 0 – Other derivatives
10	Upper Daily Fluctuation	8	9(6)V99	Maximum premium, zeroes for unlimited fluctuation
11	Lower Daily Fluctuation	8	9(6)V99	Minimum premium, zeroes for unlimited fluctuation
12	Derivative Hebrew Name	15	X(15)	

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Field No.	Field Name	Length	Format	Remarks
Record Type 02: Derivative Details				
13	Short Term Derivative Flag	1	9	1 – Short term, 0 – Long term
14	New Derivative Flag	1	9	1 – New, 0 – Existing
15	Current Multiplier Flag	1	9	Refers to "Underlying Asset Multiplier" (field 7) 0 – The Multiplier is the current 1 – The Multiplier is <u>not</u> the current (in case of change the underlying asset multiplier during the derivative life)
16	Weekly Expiration Day	1	9	Refers to "Expiration Date" (field 4) Value 1-6, according to the days of the week: Sunday to Friday
17	Filler	3	X(3)	Zeroes
18	Market ID	1	X	See Table 681
19	Derivative Issued During Trade Flag	1	9	1 – New derivative issued during the trading day, 0 - No

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Field No.	Field Name	Length	Format	Remarks
Record Type 03: Derivative Details – Second Record				
1	Record Type	2	99	Value = 03
2	Derivative ID	8	9(8)	
3	Fluctuation Coefficient	5	9(5)	Value multiplier
4	Multiplier in Price Code	1	9	0 – Embedded, 1 – Not embedded
5	Base Price	8	9(6)V9(2)	Zeroes for new derivatives
6	Derivative Symbol	10	X(10)	
7	Trading Start Time	4	9(4)	HHMM
8	Trading End Time	4	9(4)	HHMM
9	Minimum Order Size	6	9(6)	Value = 1
10	Maximum Order Size	6	9(6)	For non- prearranged order
11	Lot Size	5	9(5)	
12	Last Trading Date	8	9(8)	YYYYMMDD

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Field No.	Field Name	Length	Format	Remarks
Record Type 03: Derivative Details – Second Record				
13	Clearing Method	1	9	Clearing method on expiration: 0 – Cash, 1 – Physical
14	Contract Size	9	9(7)V9(2)	In terms of underlying asset
15	Expiration Week Number	1	9	The sequence number of the expiration week in the month - for weekly derivatives Zero for all other derivatives
16	Price Unit Code	1	9	See Table 684
17	Filler	1	X	Zero

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Field No.	Field Name	Length	Format	Remarks
Record Type 04: Basket Securities List (CTD)				
1	Record Type	2	99	Value = 04
2	Derivative ID	8	9(8)	
3	Record Number	1	9	Sequential Number from 1
4	Basket Security Details	23*3	Occurs 3	Bond data included in basket
4.1	Security ID	8	9(8)	Bond security ID
4.2	Conversion Factor	7	9V9(6)	
4.3	Accrued Interest	8	99V9(6)	

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Field No.	Field Name	Length	Format	Remarks
Record Type 05: Derivative Details – Third Record				
1	Record Type	2	99	Value = 05
2	Derivative ID	8	9(8)	
3	Exact Expiration Date	8	9(8)	YYYYMMDD
4	Final Settlement Price Date	8	9(8)	YYYYMMDD
5	ISIN	12	X(12)	
6	Underlying Asset Price Multiplier	7	9(5)V9(2)	
7	Underlying Asset Identifier	8	9(8)	Content according the value of "Underlying Asset Type" field in record type 02: For share index - TACT index code (See Table 510) For currency rate - Currency code (See Table 104) For interest - Zeroes For equity/bond - Security number
8	Halt Reason Code	2	9(2)	Halt reason code from Table 304 (code 55) in the event of a known in advance suspension in the underlying asset share

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Field No.	Field Name	Length	Format	Remarks
Record Type 05: Derivative Details – Third Record				
9	Open Positions Limit	7	9(7)	The underlying asset open positions limit which was valid when the derivative was issued
10	Adjustment Number	2	9(2)	The serial number of the adjustment due to corporate actions on the share.
11	Call1 Flag	1	9	1- Call1 option, 0- Other
12	Discounted Coupon	5	9(3)V9(2)	Discounted coupon in Agorot for options with expiration date occurring after the expected ex date of the bond Zeroes in all other cases
13	Maximum Prearranged Order Size	6	9(6)	
14	Filler	4	X(4)	Zeroes

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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
3	Version	2	99	
4	Filler	71	X(71)	Zeroes