Derivatives List for the Next Trading Date

Record Length: 120 Bytes

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)	= 2 - A serial number of each structure change of the data file
9	Filler	32	X(32)	Zeroes
10	T.A.S.E. File ID (4 CHRS)	4	9(4)	Value = 0096
11	Filler	48	X(48)	Zeroes

Derivatives List for the Next Trading Date

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	3	9(3)	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

Derivatives List for the Next Trading Date

Field No.	Field Name	Length	Format	Remarks
Record Type 02: Derivative Details				
12	Hebrew Name	15	X(15)	
13	Short Term 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 not 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	Size Classification Code	1	9	= 1
18	AM/PM Expiry Code	1	9	0 – AM Expiry (Settlement expiration price = Open price) 1 – PM Expiry (Settlement expiration price = EOD price)
19	Market ID	1	X	See Table 681
20	Issued During Trade Flag	1	9	1 – New derivative issued during the trading day, 0 - No
21	English Name	15	X(15)	
22	Full Name	25	X(25)	

Derivatives List for the Next Trading Date

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)	For all order types, except Block order
10	Maximum Order Size	6	9(6)	For all order types, except Block and Prearranged orders
11	Lot Size	5	9(5)	
12	Last Trading Date	8	9(8)	YYYYMMDD

Derivatives List for the Next Trading Date

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	Minimum Block Order Size	6	9(6)	
18	Maximum Block Order Size	6	9(6)	
19	First Trading Date	8	9(8)	YYYYMMDD
20	Filler	21	X(21)	Zeros

Derivatives List for the Next Trading Date

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
9	Open Positions Limit	7	9(7)	The underlying asset open positions limit which was valid when the derivative was issued. Used to calculate the Underlying Asset Multiplier Factor (field 14).

Derivatives List for the Next Trading Date

Field No.	Field Name	Length	Format	Remarks
Record Type 05: Derivative Details – Third Record				
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	Underlying Asset Multiplier Factor	8	9(4)V9(4)	Used to adjust the open position of a derivative to the maximum underlying asset multiplier in the calculation of compliance with the open positions limit.
15	Open Position Limit Factor	8	9(4)V9(4)	Used to adjust the open position of a derivative in the calculation of compliance with the open positions limit, after modification of the open positions limit for an underlying asset (usually after adjustment due to corporate action on the underlying asset share).
16	Filler	28	X(28)	Zeroes

Derivatives List for the Next Trading Date

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	111	X(111)	Zeroes