TEL-AVIV STOCK EXCHANGE

January 22, 2024

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

U – 3 characters containing the underlying asset symbol (see table 602).
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 table 602)

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 series.
W– 1 character indicating the weekly expiration day of weekly series:
B-for Monday, D-for Wednesday, F-for Friday.

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

O – 2 digits containing the number of the month.

Examples:

T35-C001850M405 - Call option on TA-35 at strike price 1850 for May 2024
DLR-P0375.0M405 - Put option on the Dollar rate at strike price 375 for May 2024
MZR-C011500M405- Call option on Mizrahi share at strike price 11500 for May 2024
BZQ-C540.00M405 - Call option on Bezeq share at strike price 540 for May 2024
T35-FM405 - Future on TA-35 for May 2024

Examples for adjusted equity options:

*MZ-C011453M405 - An adjusted call option on Mizrahi share at strike price 11453 for May 2024
*BZ-C534.22M405 - An adjusted call option on Bezeq share at strike price 534.22 for May 2024

Examples for weekly options:

T35-C001850F105 - Weekly call on TA-35 for Friday expiry in the first week of May
T35-P001850B305 - Weekly put on TA-35 for Monday expiry in the third week of May

2. Derivative Symbol Format

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

U – 2 characters containing the underlying asset symbol (see table 602).
For weekly series, containing the underlying asset and the weekly day symbol (see paragraph 4).

Y – 1 digit containing the rightmost digit of the expiration year for monthly expiration series.
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 series.

M– A character representing the expiration month and the derivative type (see paragraph 3).

W– A character representing the weekly option type:
Y - For Call
Z - For Put

S – As specified in paragraph 1 above.

Examples:

TA4E001850 - Call option on TA-35 at strike price 1850 for May 2024
DL4Q0375.0 - Put option on the Dollar rate at strike price 375 for May 2024
MZ4E011500- Call option on Mizrahi share at strike price 11500 for May 2024
BZ4E540.00 - Call option on Bezeq share at strike price 540 for May 2024
TA4E - Future on TA-35 for May 2024

Examples for adjusted equity options:

MZ*E011453- An adjusted call option on Mizrahi share at strike price 11453 for May
BZ*E534.22 - An adjusted call option on Bezeq share at strike price 534.22 for May

Examples for weekly options:

T61Y001850 - Weekly call on TA-35 for Friday expiry in the first week of May
T23Z001850 - Weekly put on TA-35 for Monday expiry in the third week of May

3. Expiration Month & 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

4. Underlying Asset & Weekly Expiry Day Symbol for Weekly Series

Symbol	Explanation
T2	Weekly Series on TA35 for Monday expiry
T4	Weekly Series on TA35 for Wednesday expiry
T6	Weekly Series on TA35 for Friday expiry
D4	Weekly Series on Dollar/NIS for Wednesday expiry