Electronic Trading System

PS/PR/N935/0299 - Dervatives Market - GTSLiNe - Consideration Factors

Field Description	Format	Size	Inital	End	Observation
Trading Date	N	008	001	008	
Commodity code	A	003	009	011	
Type of Market	A	001	012	012	Table 01
Contract Serie	A	004	013	016	
Contract Expiration Date	N	008	017	024	
GTS Trading Code	A	020	025	044	
Type of Option Indicator	A	001	045	045	Table 02
Type of Option	A	001	046	046	Table 03
Option with Settlememt Indicator	A	001	047	047	S / N
Number of Decimal Places	N	001	048	048	
Currency Code	N	002	049	050	Table 04
Strike Price (Options)	N	015	051	065	3 Decimals
Delta and Duration Value Sign	A	001	066	066	'+' / '-'
Delta and Duration Value	N	019	067	085	7 Decimals

Table 01 - Type of Market
1 - Spot
2 - Futures
3 - Spot Options
4 - Futures Options
5 - Forward

Table 03 - Type of Option
A - American
E - European

Table 02 - Option Indicator
C - Buy
V - Sell

Table 04 - Currency Code
01 - Dollar
02 - Reais