How to create Assign futures to contract entries

This Screen now in Available in Derivative Entry screen - As Assign Derivative Tab.

Derivative Screen											⊐ ×	
New Open Close												
Settlement Price	Basis Entry	Derivative Entry	Match Derivatives	Assign Derivatives	Futures 360	Option Lifecycle	M2M Inquiry					

Select the Assign derivative tab and click on New button .

Two tabs on this screen – Match Transactions and Summary.

There are 2 sections (grids), futures on top and physical (contracts) underneath.

- Only confirmed trades will be displayed
- · Only futures transactions that have balance lots remaining (e.g. more than zero balance lots) will come

To Hedge the physical transaction Vs Future transaction please follow the below steps

- 1. Open the assign physical Vs Future screen from risk management
- 2. Click on Load button All the physical and future entries which has got balance lot will show.
- 3. Select the future lots which needs to be assigned .
- the hedge assignment can proceed as long as the quantity of the one picked is greater than or equal to the quantity of the multiple picked 4. Select physical Lots the conditions for hedge is as follows.
 - Opposite direction long futures against sales contracts, or short futures against purchase contracts
 Same Market
 - Same Location
 - Same commodity

Click on Hedge button . now the selected lots will be moved from matched tab to the summary tab. Balance lots will be showed in To be hedged column of the physical side and balance column in the futures side.

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edge /	Assign Save	Undo Load	Close								
Match Tra	insactions Su	ummary									
					3						
Futures											
Include	expired month	s: 🔲 🏪 Layout 🔹	Filter Record	ds (F3)							
Select	Selected Lots	Trade No.	Broker Trade No.	Filled Date	Buy/Sell	Lots	Bal	Futures Market	Futures Month	Broker Name	P
		3		06/04/2015	Buy	2	2.00	CME - Corn	Jul 15	FC Stone	3
1	1.00	4		06/04/2015	Buy	2 2.00		CME - Corn	Jul 15	FC Stone	3
		5		06/04/2015	Sell	6	6.00	CME - Corn	Jul 15	FC Stone	3
		6		06/04/2015	Buy	5	5.00	CME - Corn	Jul 15	JPM	3
		7		06/04/2015	Sell	5	5.00	CME - Corn	Jul 15	JPM	3
		8		06/04/2015	Buy	2	1.00	CME - Corn	Jul 15	JPM	3
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um of S	elected Lot:		1								
Physical (Contracts										
Include	expired month	s: 🔲 🏪 Layout 🗸	Filter Record	ds (F3)							
Select	Selected L	Sequence Date	Sales /Purchase	Contract Number	Sequence No.	Couterparty	Packing	Packing	UOM Weight	s Futur	es Mari
		07/20/2010	n un cristado	2.0	-		1000	Duanci		110123	
		07/23/2015	Purchase	23	3	A - First vendor	100	Bushel	0	Nuts	
		07/23/2015	Purchase	23	4	A - First vendor	75	Bushel	0	Nuts	
		07/23/2015	Purchase	23	5	A - First vendor	100	Bushel	0	Nuts	
		07/23/2015	Purchase	23	6	A - First vendor	225	Bushel	0	Nuts	
	1.00	07/23/2015	Sale	14	1	ABD Inc.	100	Bushel	0	Nuts	
		07/23/2015	Sale	14	2	ABD Inc.	70	Bushel	0	Nute	

To Assign a contract please follow the below steps .

Select the future trade and select any of the physical trades. and click on assign button . the assigned contract will be reduced from the future side and the same will moved to summary tab.

How to remove the assigned or hedged contracts

° Select the required contract from the summary tab

Click on Remove button . This trades will get added back to the first tab

() 4	Assign Futures to Contracts												
He	Image Image Image Image Image Hedge Assign Save Undo Load												
M	Match Transactions Summary												
	Remove Filter: X = Layout - Y Filter Records (F3)												
	Contract												
	Sales /Purchase	Contract Number	Sequence No.	Futures Market	Futures Month	Commodity	Location	Book	Sub-Book	Matched Date	Assigned Lot		
	Purchase	29	1	CME - Corn	Sep 15	С	1000-Location A			08/04/2015	10		
1	Sale	16	1	CME - Corn	Dec 15	С	1000-Location A			08/04/2015	0		
	Purchase	23	6	Nuts	Sep 15	Ν	2000-Location B			08/19/2015	1		