Spread/Arbitrage

Here are the steps on Spread/Arbitrage:

- 1. Create a price contract (See How to Price a Contract)
- 2. Go to Spread/Arbitrage tab of the Price contract.

1 Dag Spread/Arbitrag 9/08/2016	e v	Commodity Contract: Location: Sequence Qty:	Coffee 2536 Califor 1000	: mia	Pric Tota Lots Lots	Ing Status I Lots: Fixed: Hedged: Unfixed:		5,00 5,00 5,00		
1 Dag Spread/Arbitrag 19/08/2016	¢ _	Commodity Contract: Location: Sequence Qty:	Coffee 2536 Califor 1000	mia	Tota Lots Lots	l Lots:		5,00 5,00 5,00		
1 Spread/Arbitrag 19/08/2016	e	Contract: Location: Sequence Qty:	2536 Califor 1000	mia	Lots Lots Lots	Fixed: Hedged: Unfixed:		5,00		
1 Dag Spread/Arbitrag 19/08/2016	¢.	Location: Sequence Qty:	Califor 1000	mia	Lots	Hedged: Unfixed:		5,00		
Spread/Arbitrag	e	Sequence Qty:	1000		Lots	Unfixed:				
Spread/Arbitrag	e									
9/08/2016										
			12	Lots:				5		
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ype Ref:				UOM:			69 kg bag			
onfirmed		v Remarks:								
IYC ICE				Current Contract Bas	is:	R				
			 Exchange Based Spread/Arb: 							
			~							
B Layout Q	Filter Records (F3)									
pe Type Ref Or	der Lots	Buy Futures N	Month	Buy Futures Market Se	ll Futures Month	Sell Futures Marke	s Spread/Arb Amount	Price in 69 kg		
	Province of the second	enfirmed YC ICE Bil Layous Q. Filter Records (F3) le Type Ref Order Los	INFilmed VC ICE IBI Layout Q. [Filter Records (73) IBI Layout Q. Filter Records (73) IBI Layout Q. Starter I Loss Bay Fuures I	VC ICE VC ICE Bi Layout Q. [Filter Records (F3) P Type Ref Order Loss Buy Fusiers Month	Onfirmed Remarks: Current Connact Bas Exchange Based Sprit Explore Filter Records (F3) Buy Fouries Month Buy Fouries Market: See Type Bef Order Loss Buy Fouries Month Buy Fouries Market: See See Type Bef Order Loss Buy Fouries Market: See See See	onfirmed Remarks: Current Contract Basis: Exchange Based Spread/Arb: Explore Q, Filter Records (F3) Buy Fouries Month Buy Fouries Month Buy Fouries Month Buy Fouries Month Sell Fouries Month	onfirmed	onfirmed		

3. By default it will show current date in the Date field. It can be changed by clicking on the highlighted button.

Pricing Additional C	Stread/Arbitrage
Date:	09/08/2016 🖬 ots: 5
Trade Type:	Jan Feb Mar Apr May Jun 🗸 Commission:
Type Ref:	Jul Aug Sep Oct Nov Dec UOM: 69 kg bag
Order:	V Remarks:
	S M T W T F S
New Futures Market:	28 29 30 31 1 2 3
New Futures Month:	4 5 6 7 8 9 10 v Exchange Based Spread/Arb:
Buy/Sell:	11 12 13 14 15 16 17
009/000	18 19 20 21 22 23 24
Spread/Arb Amount:	25 26 27 28 29 30 1
+ Insert × Remov	2 3 4 5 6 7 8 s (F3)
Date Trade	Today Ok Lots Buy Futures Month Buy Futures Market Sell Futures Month Sell Futures Market Spread/Arb Amount Price in 69 kg
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4. Select the Trade type from the drop down.

Pricing	Addit	ional Cost	Spread/Arbi	trage									
Date:		09	/08/2016			E	Lots:						
Trade Ty	/pe:	Sp	read				 Commission: 						
Type Ref	f:	Sp	read				UOM:	6	69 kg bag				
Order:		Ar	bitrage				Remarks:						
New Fut	ures M	arket: NY	C ICE				Current Contract	Basis:					
New Fut	ures M	onth:					 Exchange Based 	Spread/Arb:					
Buy/Sell	:						~						
Spread/	Arb Am	ount:											
+ Inse	rt ×	Remove	🗄 Layout	Q Filter Recor	ds (F3)								
Da	te	Trade Type	e Type Ref	Order	Lots	Buy Futures Month	Buy Futures Market	Sell Futures Month	Sell Futures Market	Spread/Arb Amount	Price in 69 kg b		
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5. Select the Trade type as Spread.

6. Enter Type Ref.

7. Select Order from the Order drop down.

Pricing Additional Co	st Spread/Arbitrag	e						
Date:	09/08/2016			E Lots:				5
Trade Type:	Spread			Commission:				0,0000
Type Ref:				UOM:	6	9 kg bag		~
Order:	Confirmed		×	Remarks:				
New Futures Market:	Confirmed			Current Contract	Basis:			2,0000
New Futures Month:	GTC GFTD			Exchange Based	Spread/Arb:			
Buy/Sell:			`	/				
Spread/Arb Amount:								
+ Insert × Remov	E Layout Q	Filter Records (F3)						
Date Trade	Гуре Type Ref Or	der Lots	Buy Futures Month	Buy Futures Market	Sell Futures Month	Sell Futures Market	Spread/Arb Amount	Price in 69 kg b
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8. New Future Market field will be non editable. It is defaulted from the Contract.

9. Select the desire future month from the drop down.

	55/06/2010							-			
Trade Type:	Spread Y					Commission:		0,			
Type Ref:					UC	DM:		69	kg bag		
Order:	Confirmed				~ Re	marks:					
New Futures Market:	NYC ICE		Cu	Current Contract Basis:			2,				
New Futures Month:	L		~ Exe	change Based	Spread/Arb:						
Buy/Sell:	Futures Month				-						
Spread/Arb Amount:	Dec(Z) 15				Ê						
+ Insert × Remo	Mar(H) 16				- 1						
Date Trade	• May(K) 16				- 1	utures Market	Sell Futures M	onth	Sell Futures Marke	t Spread/Arb Amount	Price in 6
~	Jul(N) 16										
	Sep(LI) 16										
	Deb(0) 10										
elect Buy/Se nter Spread	ell from the Arbitrage	e crop do Amount.	wn.		•						
elect Buy/Se nter Spread Pricing Additional Ce	Dec(Z) 16 Dec(Z) 16 Arbitrage	e crop do Amount.	wn.		•						
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elect Buy/Se nter Spread, Additional Ca ate: rade Type:	Dec(Z) 16 Dec(Z) 16 Arbitrage Arbit Og/08/2016 Spread	e crop do Amount. ^{trage}	wn.	1	Lots	s:					2,00
elect Buy/Se nter Spread, Additional Co ate: rade Type: ype Ref:	Dec(2) 16 Dec(2) 16 Arbitrage Spread/Arbit 09/08/2016 Spread	e crop do Amount.	wn.	1	Lots Con	s: nmission: M:		69 k	kg bag		2,000
elect Buy/Senter Spread, rriding Additional Co ate: rrade Type: ype Ref: rrder:	ell from the Arbitrage J ost Spread/Arbit 09/08/2016 Spread	e crop do Amount.	wn.		Con UON V Ren	s: nmission: M: narks:		69 k	rg bag		2,000
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ellect Buy/Se nter Spread, Additional Cr ate: rade Type: ype Ref: rder: ew Futures Market: ew Futures Market:	Dec(Z) 16 Dec(Z) 16 Dec(Z) 16 Spread/Arbit O9/08/2016 Spread Confirmed NYC ICE Mar(H) 16	e crop do Amount.	wn.		 Lots Con UON Rem Cun Exch 	s: nmission: M: narks: rent Contract E hange Based Sj	Basis: pread/Arb:	69 k	rg bag		2,000
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elect Buy/Se nter Spread Additional Cr are: rade Type: ype Ref: rder: ew Futures Market: ew Futures Market: uy/Sell: pread/Arb Amount:	Dec(Z) 16 Dec(Z) 16 Dec(Z) 16 Arbitrage Arbitrage (Spread/Arbit 09/08/2016 Spread Confirmed NYC ICE Mar(H) 16 Buy	e crop do Amount. ^{trage}	wn.	120,000	✓ Lots ✓ Corr ✓ UON ✓ Ren ✓ Excl	s: nmission: M: narks: rent Contract E hange Based Sj	Jasis: pread/Arb:	69 k	vg bag		2,00
elect Buy/Se nter Spread Additional Cr arae arae: wrer: wr Futures Market: wr Futures Market:	e BE Layout 0	e crop do Amount. trage	wn.	120,000	✓ Lots ✓ Con UON ✓ Ren ✓ Exct	s: nmission: M: narks: rent Contract E hange Based Sj	Basis: pread/Arb:	69	ıg bəg		2,00

Pricing Additional Cost Spread/Arbitrage

Deter	00,000,000,00			E	I ana	E			
Date:	09/08/2016			L	EOLS:				2
Trade Type:	Spread				 Commission: 				d
Type Ref:					1 UOM:	6	9 kg bag		~
Order:	Confirmed				 Remarks: 				
New Futures Market:	NYC ICE				Current Contract	Basis:			104,0000
New Futures Month:	Mar(H) 16				 Exchange Based 	Spread/Arb:			0,00
Buy/Sell:	Buy			,	-				
Spread/Arb Amount:				102,000	0				
+ Insert × Remov	e 🔠 Layout	G Filter Recor	ds (F3)						
Date Trade	Type Type Ref	Order	Lots	Buy Futures Month	Buy Futures Market	Sell Futures Month	Sell Futures Market	Spread/Arb Amount	Price in 69 kg

- 13. Enter Commission amount.
 14. UOM is defaulted from contract .
- 15. Enter Remarks in the remarks field.
- Current contract basis is auto calculated based on Spread/Arbitrage amount and commission amount.
 Click on Insert button to add spread arbitrage.
 Click on Save to save the record.

Contract									Pricing Status			
Purchase/Sale:	Purcha	urchase			Commodity	Coffee	e		fotal Lots:			
Customer	A&A			Contract:	2536			Lots Fixed:		5		
Sequence:	2536 - 1			Location:	California			Lots Hedged:		5		
Price UOM:	OM: 69 kg bag v			Sequence Qty: 1000				Lots Unfixed:				
Pricing Additio	onal Cost	Spread/Arb	itrage									
Date:		/08/2016					Lots:					3
Trade Type:	Sp	read					Commission:					
Type Ref:						1	1 UOM:		69 kg bag			
Order:	Co	infirmed				~						
New Futures Ma	rket: N	NYC ICE						Basis:				
New Futures Mo	onth: M	ar(H) 16				Exchange Based Spread/Arb:						
Buy/Sell:	B	y.										
5pread/Arb Amo	ount:											
+ Insert × F	Remove	88 Layout	Q. Filter Reco	ords (F3)								
Date	Trade Typ	e Type Ref	Order	Lots	Buy Futures	Month	Buy Futures Market	Sell Futures Mo	nth Sell Futur	es Market	Spread/Arb Amount	Price in 69 kg
09/08/	Spread	1,00	Confirmed	2,00	Mar(H) 16		NYC ICE	Dec 16	NYC ICE		102,00	102,00
+ Insert × F	Remove Trade Typ Spread	e Type Ref	Q Filter Recc Order Confirmed	Lots 2,00	Buy Futures I Mar(H) 16	Month	Buy Futures Market	Sell Futures Mo Dec 16	NYC ICE	es Market	Spread/Arb Amount 102,00	Pric