

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.

Price Contracts

Save Search Delete Undo Print Close

Details

Contract

Purchase/Sale: Purchase Commodity: Coffee

Customer: ABA Contract: 2536

Sequence: 2536 - 1 Location: California

Price UOM: 69 kg bag Sequence Qty: 1000

Pricing Status

Total Lots: 5.00

Lots Fixed: 5.00

Lots Hedged: 5.00

Lots Unfixed:

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Commission:

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis:

New Futures Month: Exchange Based Spread/Arb:

Buy/Sell:

Spread/Arb Amount:

Filter Records (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 t

Summary

Price without Roll/Arb: 120,000 Contract Basis: 2,000 Roll/Arb: Additional Cost: 120,000 Cash Price: 242,000

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

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Commission:

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis:

New Futures Month: Exchange Based Spread/Arb:

Buy/Sell:

Spread/Arb Amount:

Filter Records (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 t

4. Select the Trade type from the drop down.

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Spread Commission:

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis:

New Futures Month: Exchange Based Spread/Arb:

Buy/Sell:

Spread/Arb Amount:

Filter Records (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 t

5. Select the Trade type as Spread.
6. Enter Type Ref.
7. Select Order from the Order drop down.

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Spread Commission: 0,0000

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: Confirmed Current Contract Basis: 2,0000

New Futures Month: GTC Exchange Based Spread/Arb:

Buy/Sell: GFTD

Spread/Arb Amount:

Filter Records (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 t

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.

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Spread Commission: 0,000

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis: 2,000

New Futures Month: Exchange Based Spread/Arb:

Buy/Sell: Futures Month

Spread/Arb Amount: Dec(Z) 15

Mar(H) 16

May(K) 16

Jul(N) 16

Sep(U) 16

Dec(Z) 16

Date	Trade	Futures Market	Sell Futures Month	Sell Futures Market	Spread/Arb Amount	Price in 69 kg b
✓						

10. Select Buy/Sell from the crop down.

11. Enter Spread/Arbitrage Amount.

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 5

Trade Type: Spread Commission: 2,000

Type Ref: UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis: 124,000

New Futures Month: Mar(H) 16 Exchange Based Spread/Arb:

Buy/Sell: Buy

Spread/Arb Amount: 120,000

Filter Records (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 b
✓										

12. Lots field is defaulted from contract and a editable field. Enter no of lots to be changed.

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 2

Trade Type: Spread Commission: d

Type Ref: 1 UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis: 104,000

New Futures Month: Mar(H) 16 Exchange Based Spread/Arb: 0,00

Buy/Sell: Buy

Spread/Arb Amount: 102,000

Filter Records (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 b

13. Enter Commission amount.

14. UOM is defaulted from contract .

15. Enter Remarks in the remarks field.

16. Current contract basis is auto calculated based on Spread/Arbitrage amount and commission amount.

17. Click on Insert button to add spread arbitrage.

18. Click on Save to save the record.

Price Contracts

Save Search Delete Undo Print Close

Details

Contract

Purchase/Sale: Purchase Commodity: Coffee

Customer: A&A Contract: 2536

Sequence: 2536 - 1 Location: California

Price UOM: 69 kg bag Sequence Qty: 1000

Pricing Status

Total Lots: 5,00

Lots Fixed: 5,00

Lots Hedged: 5,00

Lots Unfixed: 0,00

Pricing Additional Cost Spread/Arbitrage

Date: 09/08/2016 Lots: 3

Trade Type: Spread Commission:

Type Ref: 1 UOM: 69 kg bag

Order: Confirmed Remarks:

New Futures Market: NYC ICE Current Contract Basis:

New Futures Month: Mar(H) 16 Exchange Based Spread/Arb:

Buy/Sell: Buy

Spread/Arb Amount:

Filter Records (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 b
09/08/...	Spread	1,00	Confirmed	2,00	Mar(H) 16	NYC ICE	Dec 16	NYC ICE	102,00	102,00

Summary

Price without Roll/Arb: 120,000 Contract Basis: 2,000 Roll/Arb: 104,000 Additional Cost: 120,000 Cash Price: 346,000

