

How Future 360 works

Futures 360 report is an inquiry or screen that contains futures transactions and P&L impact they have:

- Unrealized profit/Loss – Unrealized impact is as of a point in time.
 - Open transactions (number of contracts not matched/P&S) as of a certain date (or as of today)
 - Unrealized P&L (mark to market) including commissions where applicable for open transactions
- Realized profit/Loss – Reflects realization (match P&S process) executed over a date range
 - Previously matched transactions
 - P&L Impact including commissions where applicable
- Summary
 - There will always be a date range for this inquiry
 - The 'to' date will be the same for realized and unrealized
 - The 'from' date only applies to realized
 - We will only permit one 'to' date so that realized and unrealized are consistent with each other
 - **Gross PnL- (No. of lots) x (Qty per lot) x (Closing Price per qty – Actual Price per qty)**

Un-Realized Profit/Loss

Market	Month/Year	Trade Date	Trade No.	Account	Book	Sub-Book	Trader	Commodity	Location	Long	Short	Net	Original Qty	Actual	Closing	Gross P&L	Comm
1 - Euronext Wood Pellets - Dec 16 - FCStone																	
Euronext Woo...	Dec 16	09/29/2016	70	2810 210				Wood Pellets	0001-Fort Wayne	0	4	-4	8	132.00	129.00	300.00	
Euronext Woo...	Dec 16	09/29/2016	71	2810 210				Wood Pellets	0001-Fort Wayne	0	8	-8	8	132.00	129.00	600.00	
10 - CBOT Corn - Mar 18 - Freedom Quotes																	
CBOT Corn	Mar 18	12/13/2017	331	147009				Corn	0001-Fort Wayne	0	2	-2	10	3.74	6.00	-22,600.00	
10 - CME Soybeans - Mar 18 - BNP Paribas																	
CME Soybeans	Mar 18	02/08/2018	329	87705P	Crush	Soybeans		Soybeans	0001-Fort Wayne	5	0	5	5	9.85	0.00	-246,150.00	

- This screen provides the unrealized profit or loss for open futures transactions on the 'to' date specified in the report header. It is populated when user clicks **Load**.

- Each line is a transaction that had an open (unmatched) quantity as of the 'To' date, or per update below, may have a zero balance but would appear if half turn commission (with zero net amount but original quantity included)

For eg:

Open Derivative entry and create a long entry for Mar-18 Future month 10 Lots , ICE coffee market

- Open future 360
 - select unrealized tab - filter by market - ICE coffee
- It will load the same long trade which we created. since it is unmatched.

Realized Profit/Loss

Market	Month/Year	Match No.	Match Date	Match Qty	Account	Commodity	Location	Gross P&L	Commission	Net P&L
1 - Euronext Wood Pellets - Dec 16 - FCStone										
Euronext Woo...	Dec 16	15	09/29/2016	8.00	2810 210	Wood Pellets	0001-Fort Wayne	200.00	-1.60	198.40
Euronext Woo...	Dec 16	15	09/29/2016	4.00	2810 210	Wood Pellets	0001-Fort Wayne	200.00	-0.80	199.20
Euronext Woo...	Dec 16	16	10/03/2016	4.00	2810 210	Wood Pellets	0001-Fort Wayne	300.00	-0.80	299.20
2 - LDN Sugar - Aug 17 - BNP Paribas										
LDN Sugar	Aug 17	25	06/12/2017	1.00	509310	Sugar	0001-Fort Wayne	-17.50	-1.00	-18.50
3 - CBOT - Sep 17 - BNP Paribas										
CBOT	Sep 17	27	08/21/2017			D/USD	0001-Fort Wayne	600.00	-1.00	599.00

This screen provides user with realized gains (or losses) on futures transactions in the time period defined in the header.

- Each row represents a record from the Match Futures Purchase & Sale screen. Each row contains at least one long and short transaction but we will not show those here – user can check the Match screen for further details.
 - Create a Derivative Long and short entries in derivative screen .
 - Market- ICE coffee ,
 - Lots -10
 - price -120 for long and 121 for short;
- Open Match derivative screen and select the same transaction and click on match .
- ie. 10 Long and 10 short lots are matched.

Open future 360. select the Realized tab .

- We can see that the same match number is populated here.It will show the matched quantity as 10 lots and gross pnl and Net pnL. and this will be grouped by Broker and month and market.

Summary Tab

This tab provides the detail for complete P&L in the user defined time period - including both realized (transactions that have been matched/P&S during the time frame) and unrealized (transactions that are still open or unrealized as of the end date of the time frame).

Futures 360

Load

Clear

Close

Details

Commodity

Realized From

Unrealized As of Date

03/12/2018

Market

To

03/12/2018

Include Expired Months

Summary

Unrealized Profit and Loss

Realized Profit and Loss

Visualization

Export

Export

View

Filter (F3)

Market	Month/Year	Long		Short		Quantity	Price				Margins		
		Long Contracts	Long Avg Price	Short Contracts	Short Avg Price		Net	Closing	Unrealized	Realized	Total	Initial	Variation
Market :CBOT													
CBOT	Sep 17	2.00	0.75	8.00	0.81	-6.00	0.76	45,000.00	600.00	45,600.00	0.00	0.	
CBOT	Oct 17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,000.00	10,000.00	0.00	0.	
Market :CBOT Corn													
CBOT Corn	Mar 18	0.00	0.00	2.00	3.74	-2.00	4.40	-6,600.00	10,100.00	3,500.00	0.00	-6,500.	
CBOT Corn	Dec 18	5.00	5.00	0.00	0.00	5.00	3.97	-25,750.00	0.00	-25,750.00	0.00	0.	
Market :CME Soybeans													
CME Soybeans	Jan 18	0.00	0.00	1.00	9.90	-1.00	5.00	24,512.50	0.00	24,512.50	0.00	0.	
CME Soybeans	Mar 18	5.00	9.85	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00	0.	

Long Contracts will show :

- For unrealized (open) contracts as of the end date (or as of date), this is the number of long open contracts, placed on the appropriate market/month line
- Long Avg Price.
This calculation can come from next tab. The transactions that comprise it must be unrealized as of the end (as of) date...this is the weighted average of the long contracts in the previous column.
- Short Contracts
For unrealized (open) contracts as of the end date (or as of date), this is the number of short open contracts, placed on the appropriate market/month line.
- Short Avg Price
This calculation can come from next tab. The transactions that comprise it must be unrealized as of the end (as of) date...this is the weighted average of the long contracts in the previous column.
- Total
Realized Plus Unrealized Gains/Losses.