

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.

- Select the desired 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
✓						

- Select Buy/Sell from the drop down.

- 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
✓										

- 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

- Enter Commission amount.

- UOM is defaulted from contract .

- 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.

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

