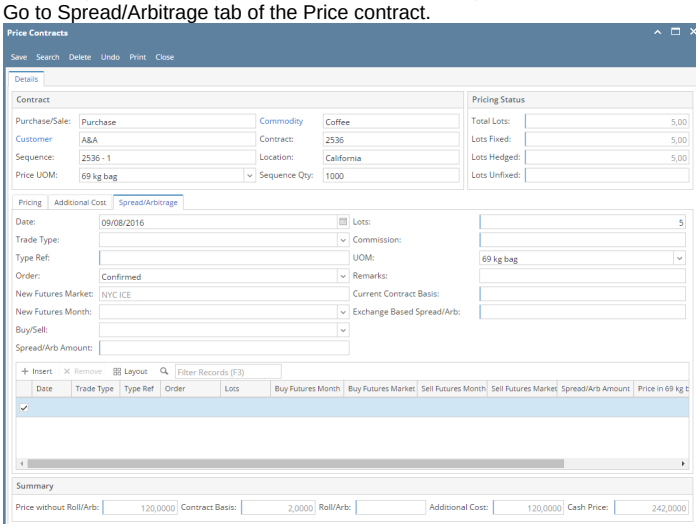
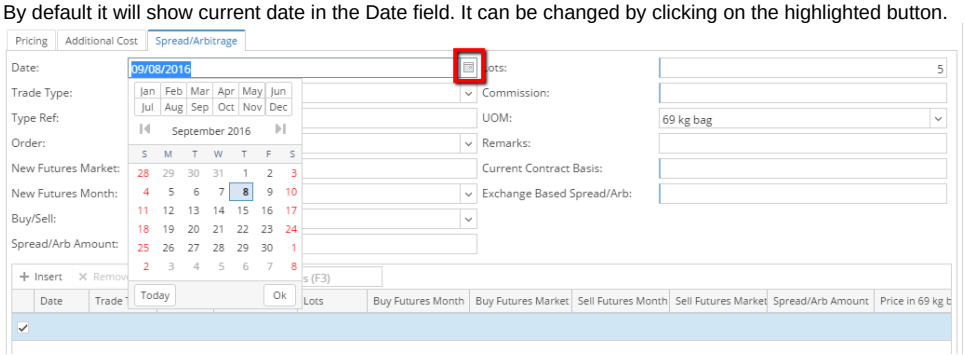
Spread/Arbitrage

Here are the steps on Spread/Arbitrage:

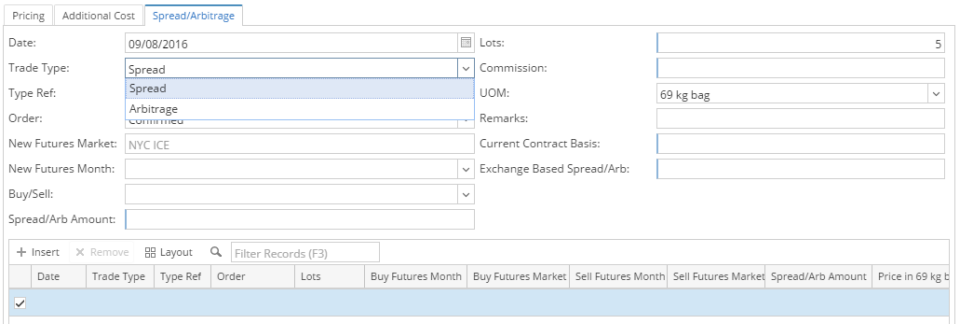
1. Create a price contract (See How to Price a Contract)
2. Go to Spread/Arbitrage tab of the Price contract.



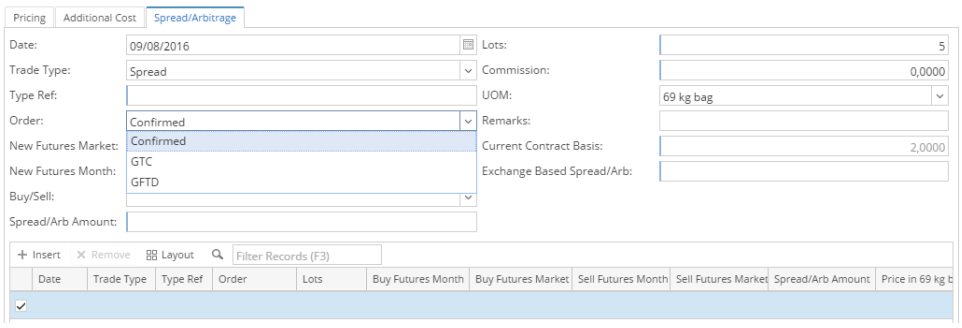
3. By default it will show current date in the Date field. It can be changed by clicking on the highlighted button.



4. Select the Trade type from the drop down.

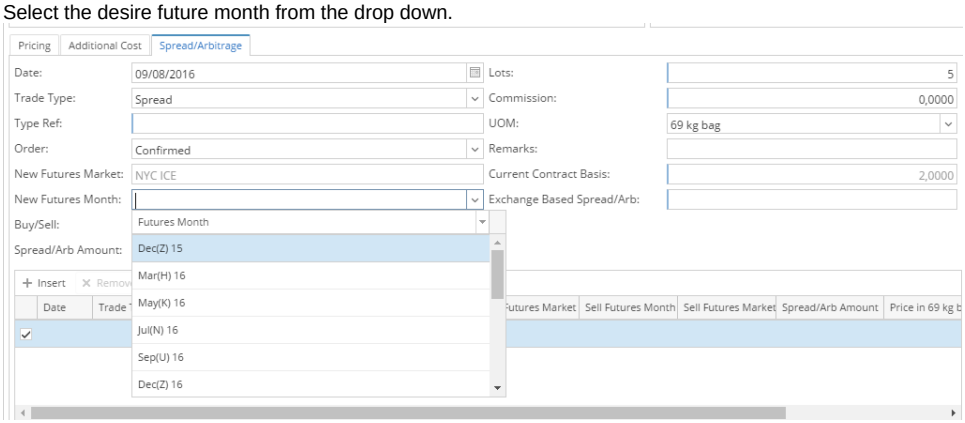


5. Select the Trade type as Spread.
6. Enter Type Ref.
7. Select Order from the Order drop down.

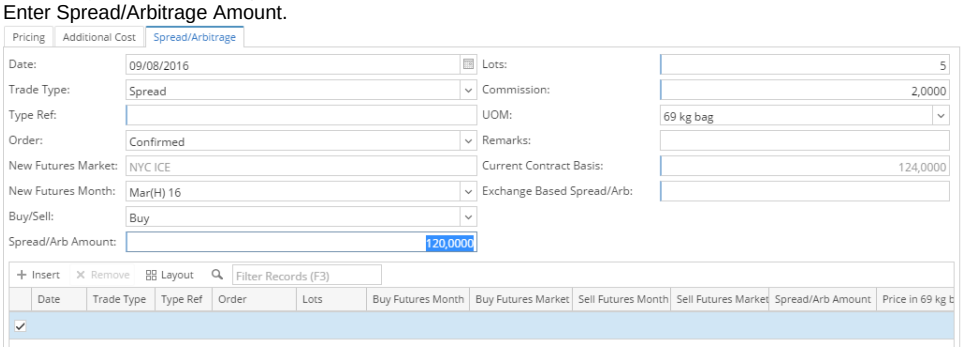


8. New Future Market field will be non editable. It is defaulted from the Contract.

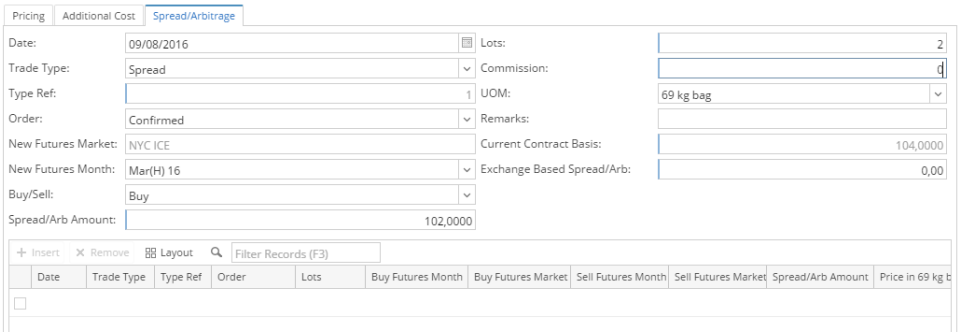
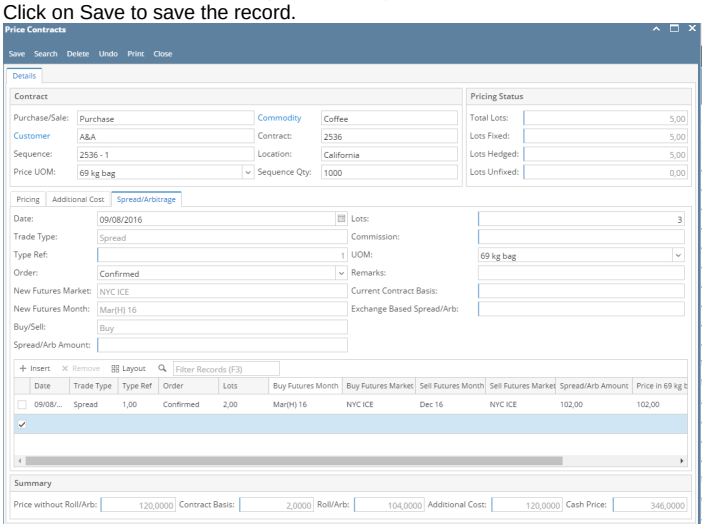
9. Select the desire future month from the drop down.



10. Select Buy/Sell from the crop down.
11. Enter Spread/Arbitrage Amount.



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



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.