

# GUIDE ON HOW TO CAPTURE ERF & EFP REPORT ONLY TRANSACTIONS ON NUTRON

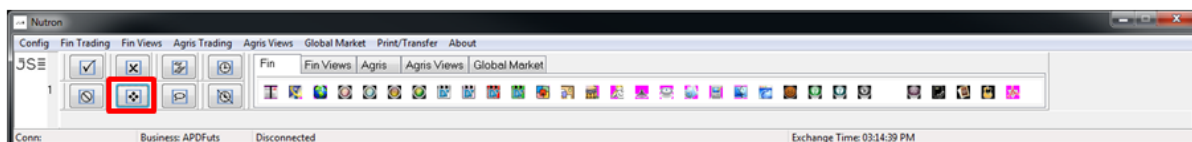
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## 1. LOGIN PROCESS

### 1.1. LOG IN TO NUTRON

Steps: From main menu click **Set User** Button



### 1.2. ENTER USER DETAILS

Enter default user details and click the  button

The 'Default User' dialog box contains the following fields:

- Member Code: SAFM
- Dealer Code: REW
- Exchange Domain: JSE

Buttons: OK, Cancel

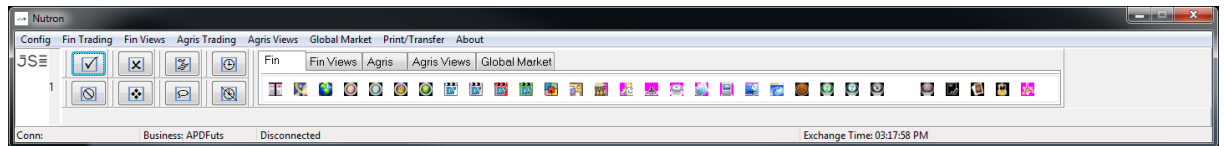
### 1.3. ENTER CONNECTION DETAILS

The 'Connect data for Agric Derivatives' dialog box contains the following fields:


- Connection Data for default user SAFMREW
- Exchange User Code: AAAM
- Exchange Dealer Code: AND
- AD Username: AAAMAND
- Network Address: 196.216.152.131
- Port Number: 2210

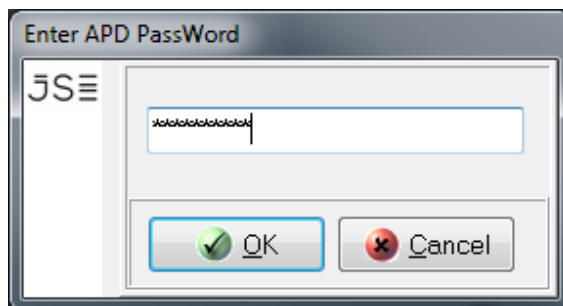
Buttons: OK, Cancel

From main menu click **Log In Button** 



## 1.4. ENTER LOGIN PASSWORD

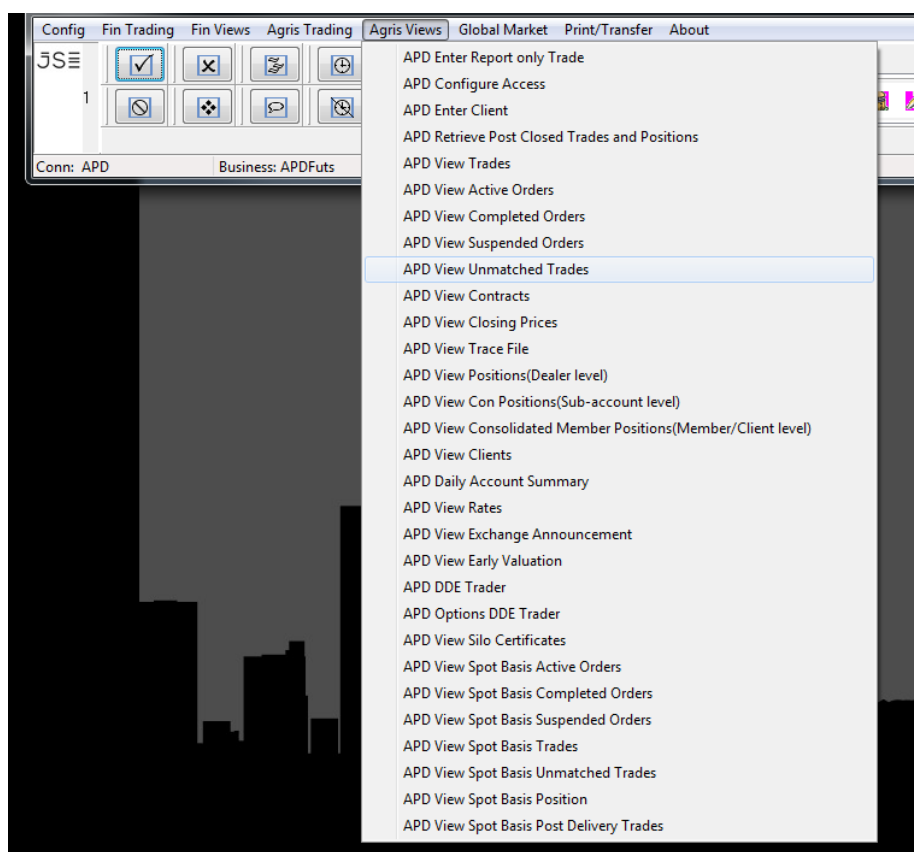
Enter login password and click  button



## 2. HOW TO CAPTURE A REPORT ONLY TRADE

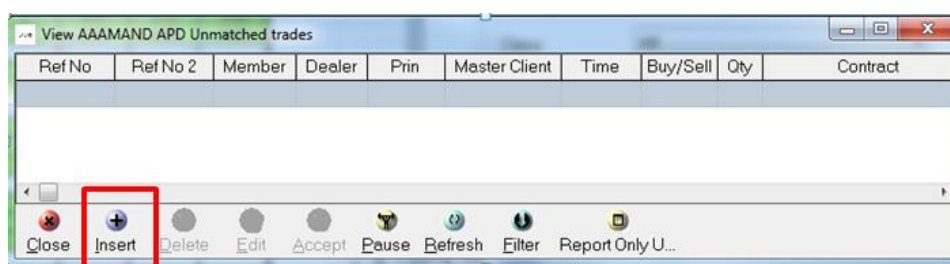
### 2.1. HOW TO OPEN APD VIEW UNMATCHED TRADES.

Steps: From **main menu** go to **Agris Views** and click **APD View Unmatched Trades** as shown below:



### 2.2. HOW TO OPEN TRADE CAPTURE WINDOW.

Steps: Select  button to open the trade capture form



Enter Report Only Trade


JS

Deal Detail

Reference Num 000000210

Reference Num 2 000000210

Member \* AAAM

Principal \* AAAM  Prin

Dealer \* AND

Time \* 17:46


Buy / Sell \* B Capacity P

Quantity \* 0

Class All

Futures / Options All

Contract \*

Sub Account 

Trade Type REP

Quote

Strike 0.0000

Call / Put C


Future Price 0.0000

Volatility 0.0000

Quote At \* 0.0000

Price Ref: None

Counter Party

Counter Party \* 

OK Cancel

## 2.3. DEAL DETAILS TAB OF THE TRADE CAPTURE FORM:

Enter Report Only Trade

JS Deal Detail

**A** Reference Num 000000202 **R**

**B** Reference Num 2 000000202

**C** Member \* AAAM

**D** Principal \* CDM123 **Prin**

**E** Dealer \* AND

**F** Time \* 15:21

**G** Buy / Sell \* B **H** Capacity P

**I** Quantity \* 10

**J** Class All



**K** Futures / Options All

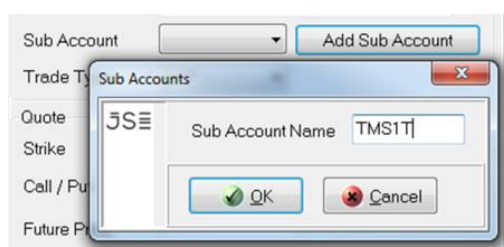
**L** Contract \* 22 DEC16 WMAZ

**M** Sub Account Add Sub Account

**N** Trade Type \* EFP

- A Ref No:** This is a free text field which may be used by the reporting member to capture their reference.
- B Ref No2:** This is an additional free text field which can be used by reporting member to capture their reference.
- C Member:** This is the trading member reporting the trade.
- D Principal:** This field will default to the member code. The user will be able to capture the client code they are reporting for. This field only allows client codes of the reporting trading member.
- E Dealer:** Dealer drop down list contains dealer codes for all the dealers in your member organization.
- F Time:** This field is prepopulated, please do not edit.
- G Buy / Sell:** This is the side of the capturing trading member. The counterparty on this trade capture will receive the opposite side of the trade.
- H Capacity:** Principal / Agency
- I Quantity:** This is the number of contracts being reported.
- J Class:** Select the relevant option. This field will default to **All** which will allow the user to select any of the available contracts expiries.
- K Fut/Opt:** Select the relevant option. This field will default to **All** which will allow the user to select any of the available contracts.
- L Contract:** Select the relevant futures expiry e.g 24 Mar17 WMAZ (If you know the exact expiry day, you can start typing the contract. The system will auto populate the contract. E.g If you type 24 and space you will see all the contracts starting with 24).
- M Sub Acc:** Select the relevant subaccount from the drop-down list or click

 button to add a new subaccount and confirm by clicking  button.



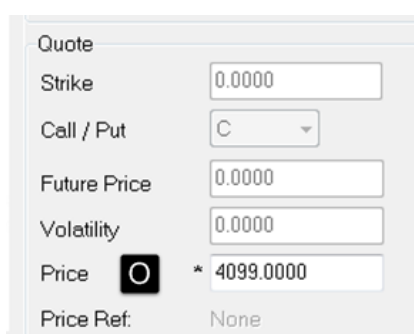


**N Trade Type:** Select the relevant option (EFP or EFR)

1. **EFP** – Exchange For Physical
2. **EFR** – Exchange For Risk

#### 2.4. QUOTE TAB OF THE TRADE CAPTURE FORM:

Price is the only mandatory field. All other fields will be greyed out if trade type EFP/EFR is selected.



The image shows a 'Quote' tab in a trade capture form. It contains several input fields: 'Strike' with value 0.0000, 'Call / Put' with a dropdown set to 'C', 'Future Price' with value 0.0000, 'Volatility' with value 0.0000, 'Price' with a radio button selected and value \* 4099.0000, and 'Price Ref:' with value None. The 'Price' field is highlighted with a black border.



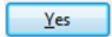
**O Price:** **EFP** - The futures price must be the previous trading day's MTM price or must be between the current trading day's high/low.

**EFR** – The futures price must be the same as the OTC contract price.

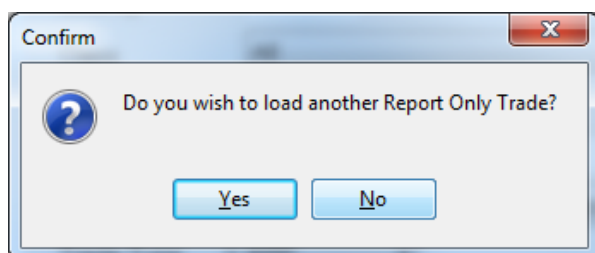
**P Counterparty:** The counterparty's member code or the client code of the reporting member.



The image shows a 'Counter Party' dialog box. It has a 'Counter Party' label, a text field with 'SAFM', a dropdown menu with 'P' selected, and a 'C/Party' button. At the bottom, there are 'OK' and 'Cancel' buttons.

**Note:** Once all the required fields are populated click  button. This will open window below.  button will close the window and  button will open the window below.

will open a copy of the previous trade capture. Futures price will default to zero but all the other fields will be prepopulated with the details from the previous deal.




The above trade capture will create two equal and opposite legs. Both members will see their side of the deal under **APD Unmatched Trades**. Meaning one party will submit the trade and the other party will only be required to edit the price and accept the deal.


### 3. HOW TO FINALIZE THE REPORT ONLY TRANSACTION.

To finalize the transaction the unmatched trades need to be accepted by both parties from **APD Unmatched Trades**.

#### **Reporting Member:**

The reporting member may double click the unmatched trade and click the  **Accept** button.

#### **Counterparty Member:**

The counterparty member will have to first double click the unmatched deal, click on the  **Edit** button to capture the price as per the Price Ref before accepting the deal.


View SAFMREW APD Unmatched trades									
Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
000000209	000000209	SAFM	REW	SAFM		15:44:38	Sell	10	22 DEC16 WMAZ

View AAAMAND APD Unmatched trades									
Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
000000209	000000209	AAAM	AND	AAAM		15:44:38	Buy-U	10	22 DEC16 WMAZ

**Steps:** From **APD Unmatched Trades** double click on the unmatched deal to be

accepted and click . This will open the **Edit Report Only Trade** window.

After editing the price click button  and .

View SAFMREW APD Unmatched trades

Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract	Price	Dealt at	CPty	Capacity	Flags
000000207	000000207	SAFM	VUY	SAFM		15:36:04	Sell-U	10	22 DEC16 WMAZ	0.0000	0.0000	AAAM	P	

Edit Report Only Trade

Deal Detail

Reference Num 000000207

Reference Num 2 000000207

Member SAFM

Principal SAFM

Dealer VUY

Time 15:36

Buy / Sell S Capacity P

Quantity 10

Class All

Futures / Options All

Contract 22 DEC16 WMAZ

Sub Account 99999 Add Sub Account

Trade Type EFP

Quote

Strike 0.0000

Call / Put C

Future Price 0.0000

Volatility 0.0000

Price 4099.0000

Price Ref: 4099.0000

Counter Party

Counter Party AAAM C/Party

OK Cancel

Close Insert Delete Edit Accept Pause Refresh Filter Report Only U...

**Note:** Once accepted the deals will now reflect under **APD View Trades**.  
**APD View Unmatched** is now blank

View SAFMREW APD Unmatched trades

Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
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Close Insert Delete Edit Accept Pause Refresh Filter Report Only U...

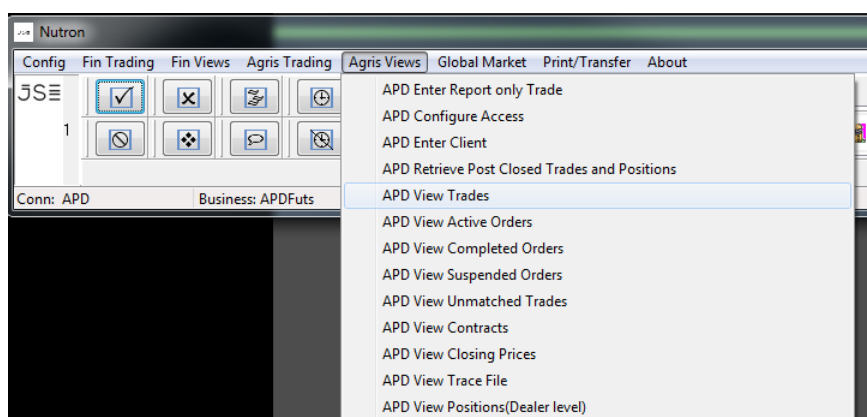
View AAAMAND APD Unmatched trades

Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
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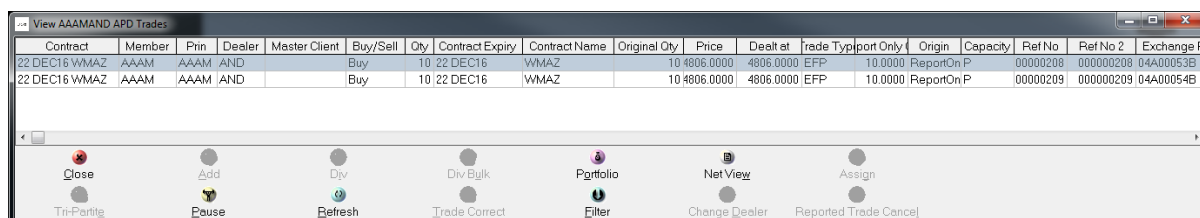
Close Insert Delete Edit Accept Pause Refresh Filter Report Only U...

#### 4. HOW TO VIEW THE ACCEPTED DEALS.

**Steps:** From main menu go to **Agri Views** and click on **APD View Trades** as shown below:



Deals can now be seen under **APD Trades**.



Contract	Member	Prin	Dealer	Master Client	Buy/Sell	Qty	Contract Expiry	Contract Name	Original Qty	Price	Dealt at	Trade Type	Port Only	Origin	Capacity	Ref No	Ref No 2	Exchange
22 DEC16 WMAZ	AAAM	AAAM	AND		Buy	10	22 DEC16	WMAZ	10	4806.0000	4806.0000	EFF	10.0000	ReportOnP		00000208	000000208	04A00053B
22 DEC16 WMAZ	AAAM	AAAM	AND		Buy	10	22 DEC16	WMAZ	10	4806.0000	4806.0000	EFF	10.0000	ReportOnP		00000209	000000209	04A00054B

Below the table, there is a toolbar with the following buttons: Close, Add, Div, Div Bulk, Portfolio, Net View, Assign, Trin Profit, Pause, Refresh, Trade Correct, Filter, Change Dealer, and Reported Trade Cancel.