

GUIDE ON HOW TO CAPTURE DOT & SOT REPORT ONLY TRANSACTIONS ON NUTRON

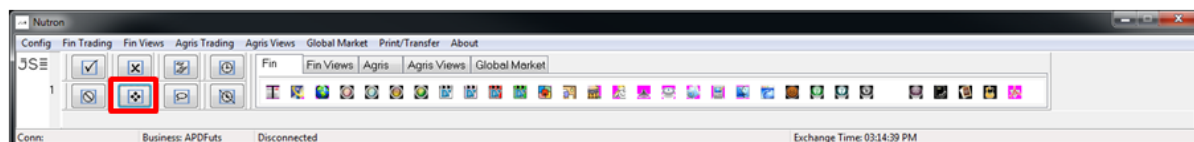
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1. LOGIN PROCESS

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

Default User

Member Code: WXYZ

Dealer Code: ABC

Exchange Domain: JSE

Buttons: OK, Cancel

1.3. ENTER CONNECTION DETAILS

Connect data for Agric Derivatives

Connection Data for default user SAFMREW

Exchange User Code: WXYZ

Exchange Dealer Code: ABC

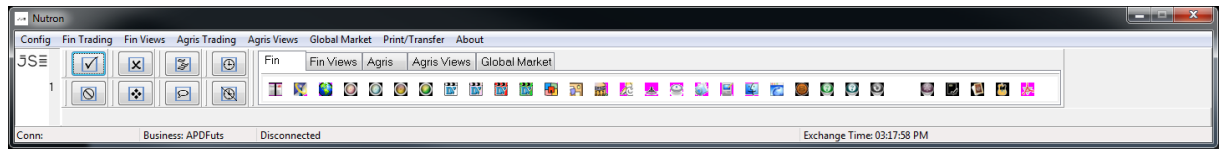
AD Username: WXYZABC

Network Address: 196.216.152.131


Port Number: 2210

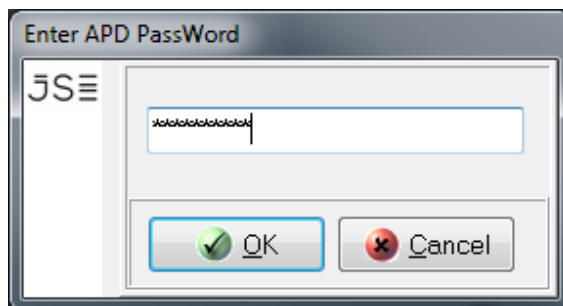
Buttons: OK, Cancel

From main menu click **Log In Button** 



1.4. ENTER LOGIN PASSWORD

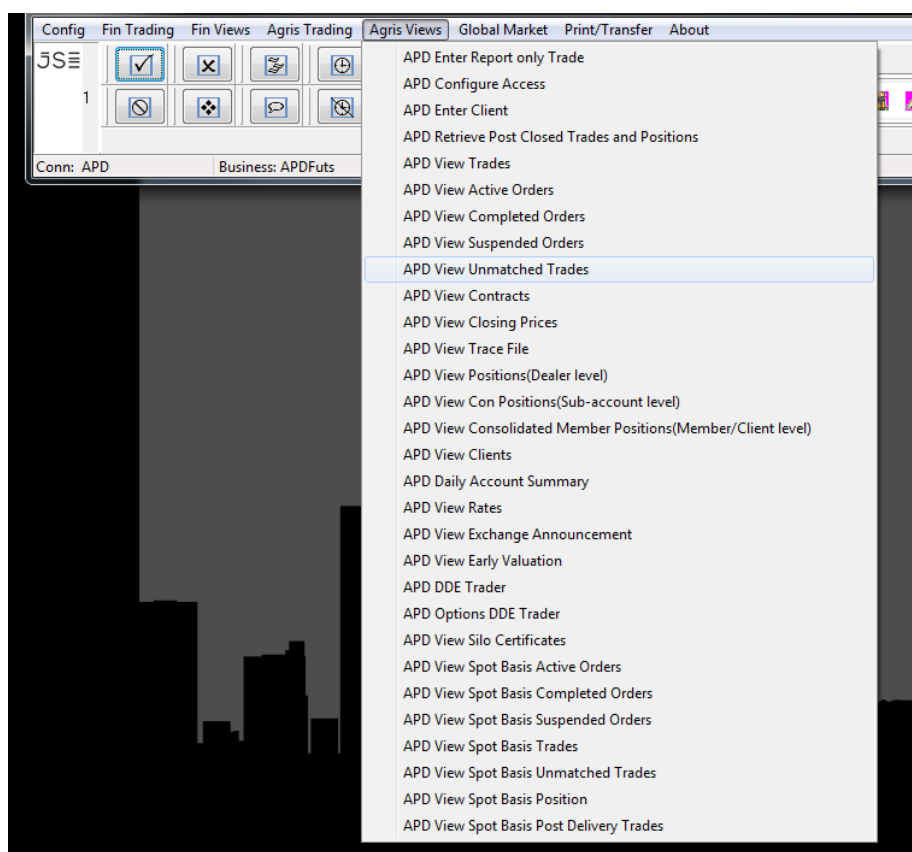
Enter login password and click  button



2. HOW TO CAPTURE A REPORT ONLY TRADE

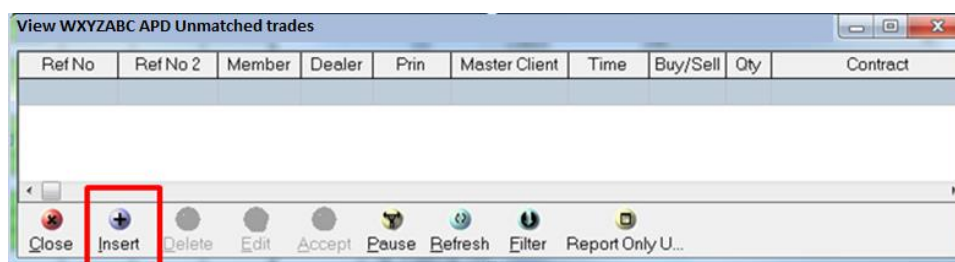
2.1. HOW TO OPEN APD VIEW UNMATCHED TRADES.

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 * WXYZ

Principal * WXYZ Prin

Dealer * ABC

Time * 17:46

Buy / Sell * B Capacity P

Quantity * 0

Class All

Futures / Options All

Contract *

Sub Account Add 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 * C/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 * WXYZ

D Principal * QRS789 **Prin**

E Dealer * ABC

F Time * 15:21

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

I Quantity * 10

J Class All



K Futures / Options All

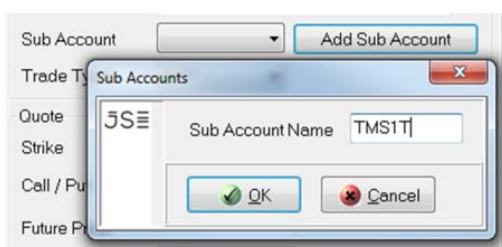
L Contract * 25 JUN18 WMAZ OPT

M Sub Account Add Sub Account

N Trade Type * DOT / SOT

- A Ref No:** This is a free text field. Please capture the **exchange reference** number of the traded futures trade.
- 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 option expiry e.g 25 JUN18 WMAZ OPT (If you know the exact expiry day, you can start typing the contract. The system will auto populate the contract.
- 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.

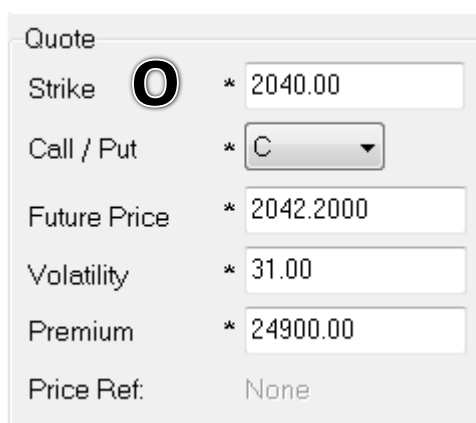


N Trade Type: Select the relevant option (DOT or SOT)

1. **DOT** – Delta Option Trade
2. **SOT** – Structure Option Trade

N.B. For accuracy of the reported options trades report, members are **required** to use the correct trade types

2.4. QUOTE TAB OF THE TRADE CAPTURE FORM:



The image shows a screenshot of the 'Quote' tab in a trade capture form. It contains the following fields:

- Quote:** A radio button labeled 'O' is selected.
- Strike:** A text box containing '2040.00' with an asterisk to its left.
- Call / Put:** A dropdown menu showing 'C' with an asterisk to its left.
- Future Price:** A text box containing '2042.2000' with an asterisk to its left.
- Volatility:** A text box containing '31.00' with an asterisk to its left.
- Premium:** A text box containing '24900.00' with an asterisk to its left.
- Price Ref:** A text box containing 'None'.

O Price: **Strike** – Capture the agreed strike level. Please note that the strike interval is 20.

Future Price - Skip this field. The future price field will auto populate when you enter the volatility and premium. Ensure that the futures price equals the futures price of the traded future trade.

Vol – Capture the agreed Vol level



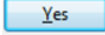
Premium - Capture the agreed premium price.

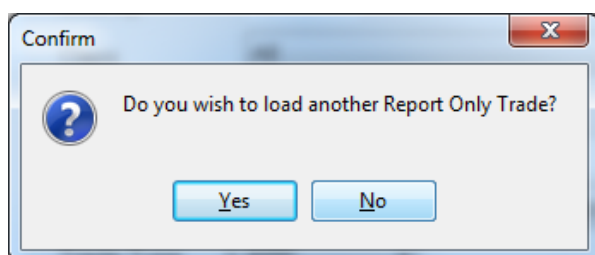
P Counterparty: The counterparty's member code or the client code of the reporting member.



The image shows a screenshot of the 'Counterparty' tab in a trade capture form. It contains the following fields:

- Counter Party:** A text box containing 'SAFM' with an asterisk to its left.
- Counter Party:** A dropdown menu showing 'P' with an asterisk to its left.
- C/Party:** A button with a magnifying glass icon and the text 'C/Party'.
- OK:** A button with a green checkmark icon and the text 'OK'.
- Cancel:** A button with a red 'X' icon and the text 'Cancel'.

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

Counterparty Member:

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

View SAFMCBA APD Unmatched trades

Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
000000209	000000209	SAFM	CBA	SAFM		15:44:38	Sell	10	22 DEC16 WMAZ

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

View WXYZABC APD Unmatched trades

Ref No	Ref No 2	Member	Dealer	Prin	Master Client	Time	Buy/Sell	Qty	Contract
000000209	000000209	WXYZ	ABC	WXYZ		15:44:38	Buy-U	10	22 DEC16 WMAZ

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

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

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

After editing the price click button  **OK** and  **Accept**

View SAFMCBA APD Unmatched trades

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

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


Edit Report Only Trade

Deal Detail

Reference Num 000000207

Reference Num 2 000000207

Member SAFM

Principal SAFM  Prin

Dealer CBA

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

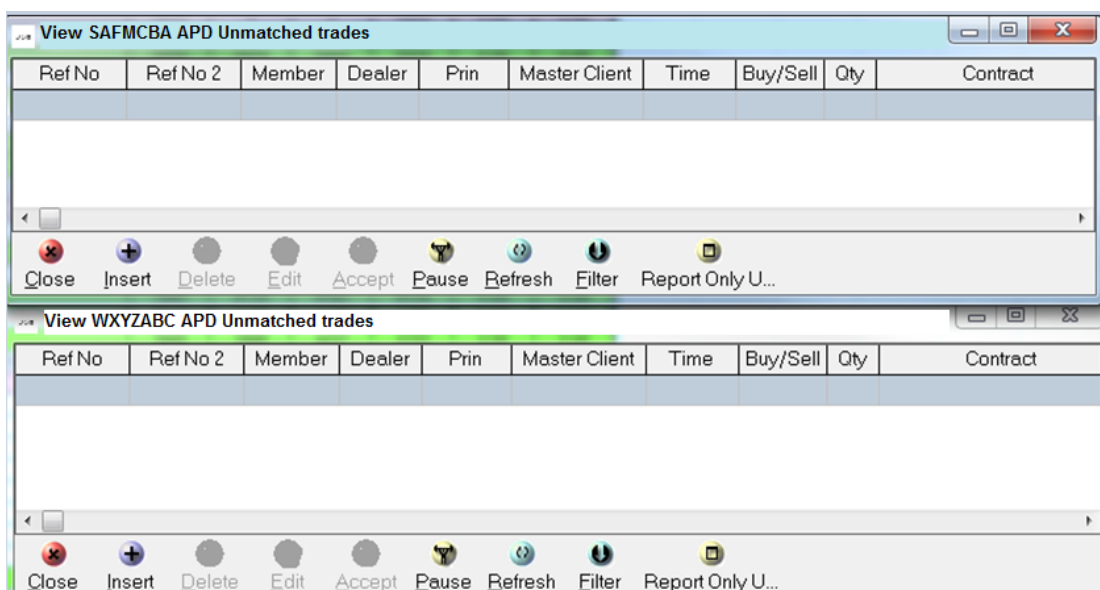
Counter Party

Counter Party WXYZ  C/Party

OK Cancel

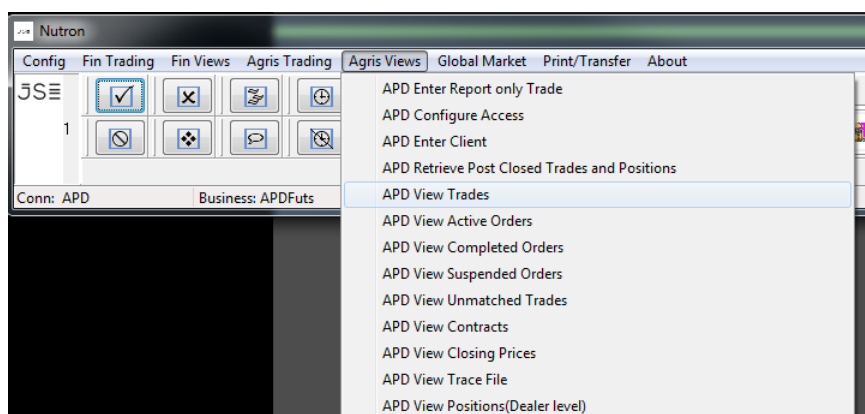
Close Insert Delete Edit Accept Pause Refresh Filter Report Only U...

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



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**.

View WXYZABC APD Trades															
Contract	Member	Prin	Dealer	Master Client	Buy/Sell	Qty	Contract Expiry	Contract Name	Original Qty	Price	Dealt at	Trade Type	Report Only	Origin	Capacity
22 DEC16 WMAZ	WXYZ	WXYZ	ABC		Buy	10	22 DEC16	WMAZ	10	4806.0000	4806.0000	EFF	10.0000	ReportOn P	00000208
22 DEC16 WMAZ	WXYZ	WXYZ	ABC		Buy	10	22 DEC16	WMAZ	10	4806.0000	4806.0000	EFF	10.0000	ReportOn P	00000209