

part of eex group



SPAN PosConv Tool

13.01.2020
Leipzig
Release 2.9

1. SpanPosConv_2.9

SpanPosConv_2.9 enables you to create a POS file so you can easily calculate ECC margin using PC-SPAN®¹. Instead of manually entering your portfolio you just need to create an Excel or CSV file which will be converted into a POS file.

1.1 How to get SpanPosConv_2.9

You can obtain SpanPosConv_2.9.exe from our website: <https://www.ecc.de/download/ecc-en/13356>.

SpanPosConv_2.9.exe requires the .NET Framework to be installed on the computer where the application runs. To install the utility, just unzip the file to a subdirectory of your choice, e.g. C:\Span4\SPANPosConv.

1.2 How to use SpanPosConv_2.9

First you need to create an Excel file. The file contains the following columns:

- date (column A): business date;
- isSetl (column B): settlement or intraday flag;
- firm (column C): clearing member firm or other firm holding the portfolio;
- acctId (column D): account number or identifier;
- acctType (column E): type of the account, e.g. member (M), hedger (H) or speculator (S);
- isCust (column F): customer or clearing level calculation (1–cust; 0-clrn);
- seg (column G): segregation type (CUST or CLR);
- currency (column H): 3 byte ISO code for the portfolio currency;
- ec (column I): exchange complex acronym;
- cc (column J): combined commodity code;
- exch (column K): exchange acronym;
- pfCode (column L): product family code;
- pfType (column M): product family type (e.g. FUT, OOF);
- pe (column N): period code;
- undPe (column O): underlying period code;
- o (column P): option right code (C,P) ;
- k (column Q): option strike price;
- net (column R): net position.

Save the file as a CSV file. Please pay attention: the file must be comma-separated. Other characters may lead to problems. If file extension is not CSV, XML file is assumed.

¹ 'PC-SPAN®' is a registered trademark of Chicago Mercantile Exchange Inc. Chicago Mercantile Exchange Inc. assumes no liability in connection with the use of PC-SPAN® by any person or entity.

The EXCEL file needs to look like the following example using our test portfolio:

date	isSetl	firm	acctD	acctType	isCust	seg	currency	ec	cc	exch	pfCode	pfType	pe	undPe	o	k	net	R
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F1BM	EEX	F0BM	FUT	201109					10
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F1BM	EEX	F1BM	FUT	201109					-10
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F1BQ	EEX	F1BQ	FUT	201201					5
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F1BQ	EEX	O1BQ	OOF	201201	201201	C		50	-5
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F4BM	EDX	F4BM	FUT	201110					3
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F4BM	EDX	F4BM	FUT	201111					3
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F4BM	EDX	F4BM	FUT	201112					3
20110701	1	Test	Test	M		1 N/A	EUR	ECC	F4BQ	EDX	F4BQ	FUT	201110					-3
20110701	1	Test	Test	M		1 N/A	EUR	ECC	G0BY	EEX	G0BY	FUT	201201					5
20110701	1	Test	Test	M		1 N/A	EUR	ECC	G4BY	EDX	G4BY	FUT	201201					-5
20110701	1	Test	Test	M		1 N/A	EUR	ECC	G7BM	CGH	G7BM	FUT	201108					10
20110701	1	Test	Test	M		1 N/A	EUR	ECC	G7BM	CGH	G7BM	FUT	201110					-5

Assuming that the above spreadsheet was saved as C:\span4\PosConv\positions.csv, unzip "SPANPosConv.zip" (perhaps administrator rights are necessary) and run "SPANPosConv_BAT.bat" or type in the following command to DOS prompt window:

```

C:\span4\PosConv>SpanPosConv 2.9 c:\span4\positions.csv c:\span4\positions.pos
SpanPosConv (SPAN position file conversion utility), version 2.9
Copyright(c) 2003-2011, CME Group
  Arg 1: c:\span4\positions.csv
  Arg 2: c:\span4\positions.pos

C:\span4\PosConv>_

```