

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:

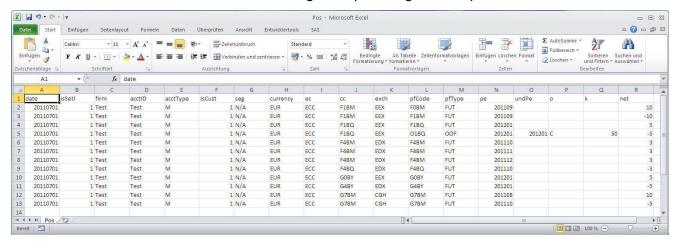
- date (column A): business date;
- isSetl (column B): settlement or intraday flag;
- > firm (column C): clearing member firm or other firm holding the portfolio;
- acctld (column D): account number or identifier;
- acctType (column E): type of the account, e.g. member (M), hedger (H) or speculator (S);
- > 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.

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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>_
```