

Loading a Risk Array File

7-8-2009

Introduction

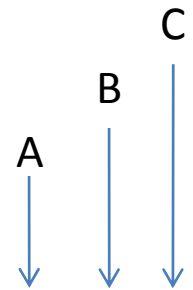
- This is a simple guide to loading a Risk Array file into PC Span
- Before you start make sure you have a copy of Span open on your desktop

Choose your Exchange

- Go to the FTP site where we house all of the risk array files:
- <ftp://ftp.cme.com/pub/span/data/>
- Choose which exchange you are interested in prices for
- A full list of exchanges listed here can be found at:
- <http://www.cmegroup.com/clearing/risk-management/span-use.html>

Select your Date

- *** I chose the CME folder as it has the CME/CBT/NYM/CMX combined file in it.
- Each file is tagged with the date that it's prices correspond to.
- A) this is the Year
- B) this is the Month
- C) this is the Day
- The top example is the 7-6-2009 CME file



A

B

C

[cme.20090706.i.pa2.zip](#)

[cme.20090706.m.pa2.zip](#)

[cme.20090706.s.pa2.zip](#)

[cme.20090707.a.pa2.zip](#)

[cme.20090707.c.pa2.zip](#)

The diagram illustrates the date components in the file names. Three blue arrows point downwards from labels A, B, and C to the corresponding parts of the file names. Arrow A points to the year '2009', arrow B points to the month '07', and arrow C points to the day '06' in the first three file names.

Select your Cycle

- Each file is also tagged with a cycle code as to when the file was created.
- (Some of files use different methods that can be based on the time being in the file name or different code breakdowns)
- For the CME Files:
 - A) AM cycle – Mid-morning snapshot
 - I) ITD cycle – Mid-day snapshot
 - E) Early cycle – Mid-afternoon snapshot
 - M) Mid cycle – CME Settlements and Nymex snapshot
 - S) Settlement cycle – Settle prices for all products with OI
 - C) Complete cycle – All settle price for all products

Cycles



[cme.20090708.a.pa2.zip](#)

[cme.20090708.c.pa2.zip](#)

[cme.20090708.e.pa2.zip](#)

[cme.20090708.i.pa2.zip](#)

[cme.20090708.m.pa2.zip](#)

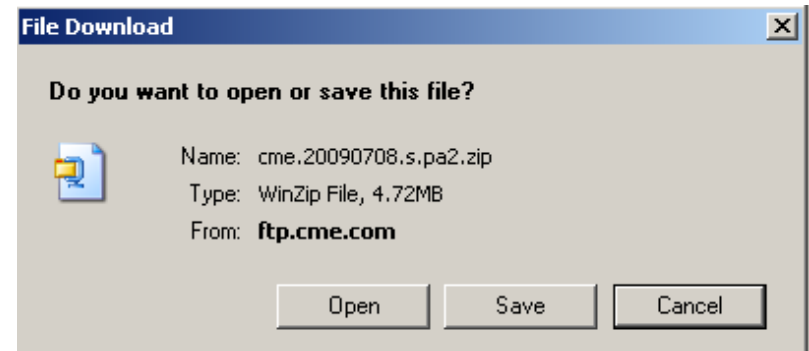
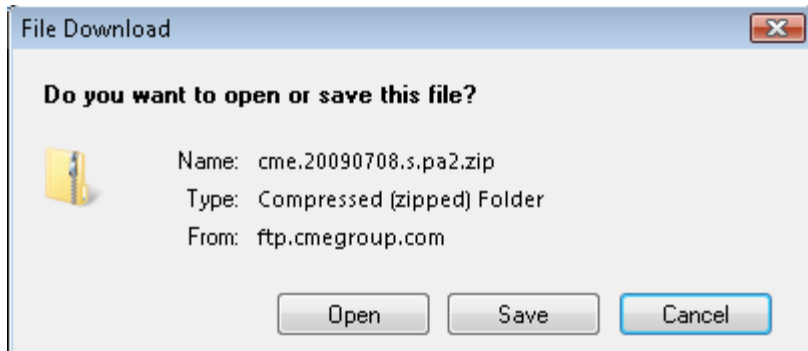
[cme.20090708.s.pa2.zip](#)

Extracting

- All of the risk array files are compressed files because of their large size
- Simply run your extractor program to get to the risk array file.
- Examples) WinZip, Window's Self Extractor, ZipGenius, PKUnzip

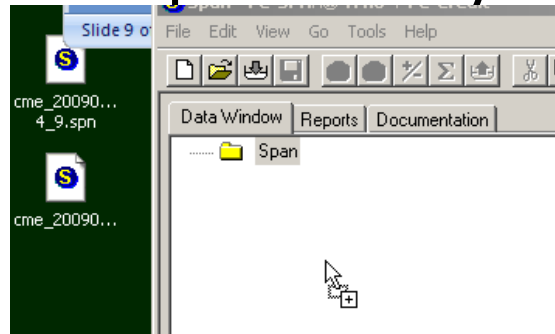
Extracting

- When you click on the risk array choose to open the file.
- Then choose to open the file and save the uncompressed file somewhere on your computer

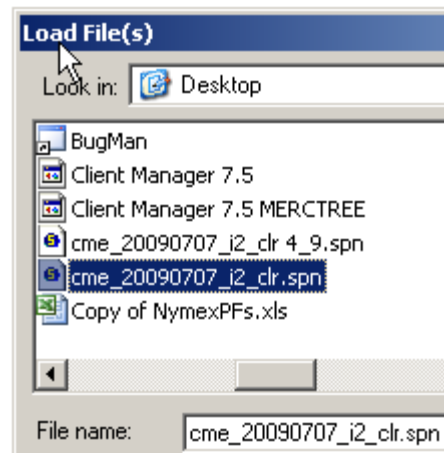
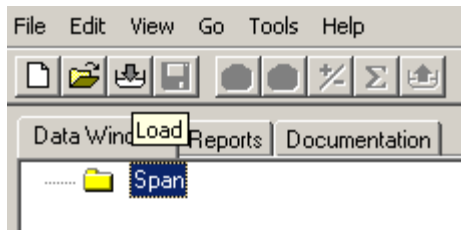


Loading the Risk Array

- There are two ways to load the array into Span
1 – Simply drag and drop the array file into the Data Window



- 2 – Click on Load and specify where you have saved the file.



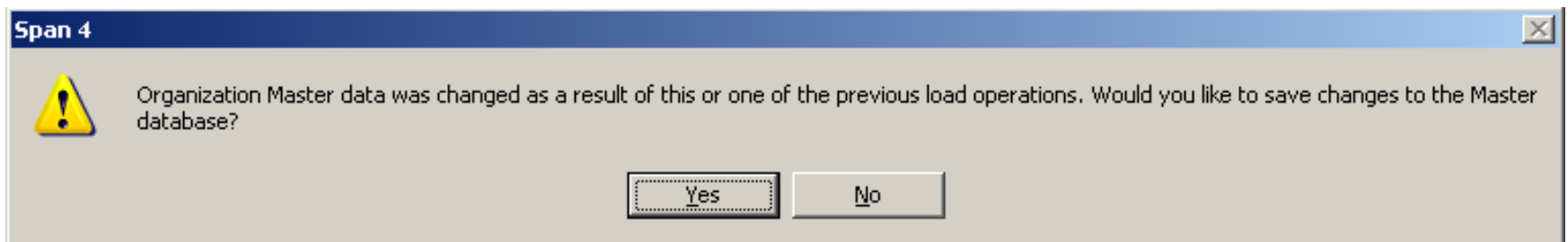
Loading the Risk Array

- Span will then load all of the different lines of data that contains contracts, prices, deltas, and so on.



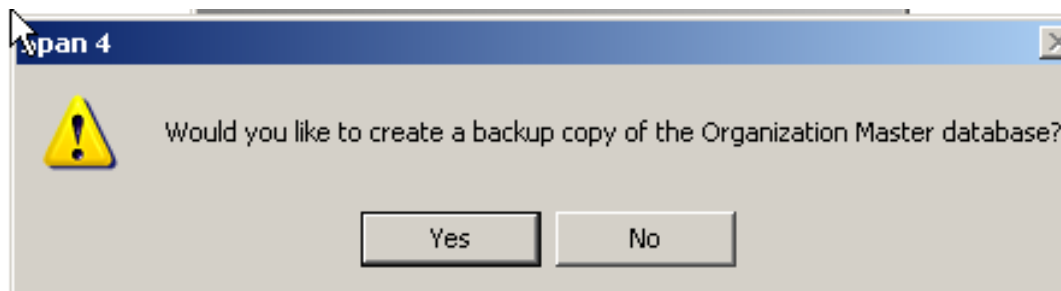
Orgmaster Changes

- Once the file is loaded most of the time you will receive a message that changes have been made to the OrgMaster and would you like to save them?
- Choose yes as this will make sure any contracts that may have been added or currency rates that have changed are updated.



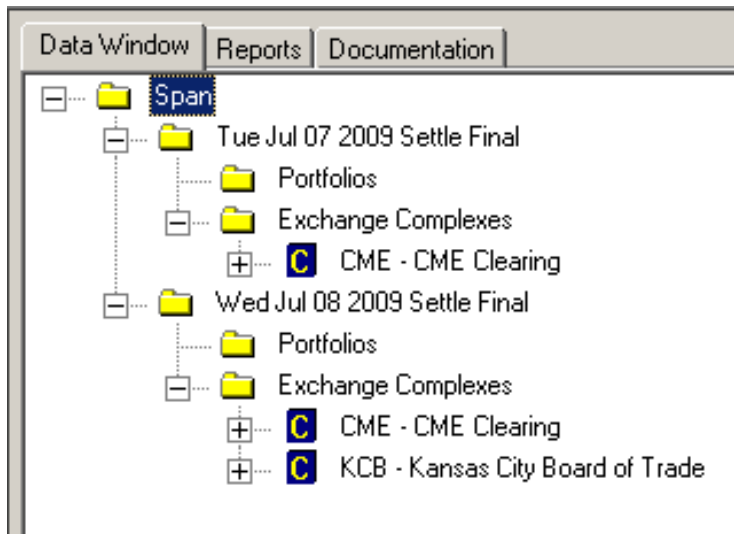
Orgmaster Changes

- Then Span will ask you if you would like to create a backup copy of your OrgMaster.
- I choose no as I can always go back and refresh my OrgMaster by following the web video or PowerPoint located on this webpage:
- <http://www.cmegroup.com/clearing/risk-management/span-use.html>



Multiple Files

- Now you have loaded your risk array
- You can see what exchanges you have loaded or multiple dates in the data window
 - Dates will be in their own folder
 - Exchanges with the same timestamp will all be under that date in the Exchanges Complexes folder



Questions?

- Hopefully this has been helpful to you.
- If you have any questions on this process or other things concerning Span feel free to contact us at 312-648-3888