

Span Reports

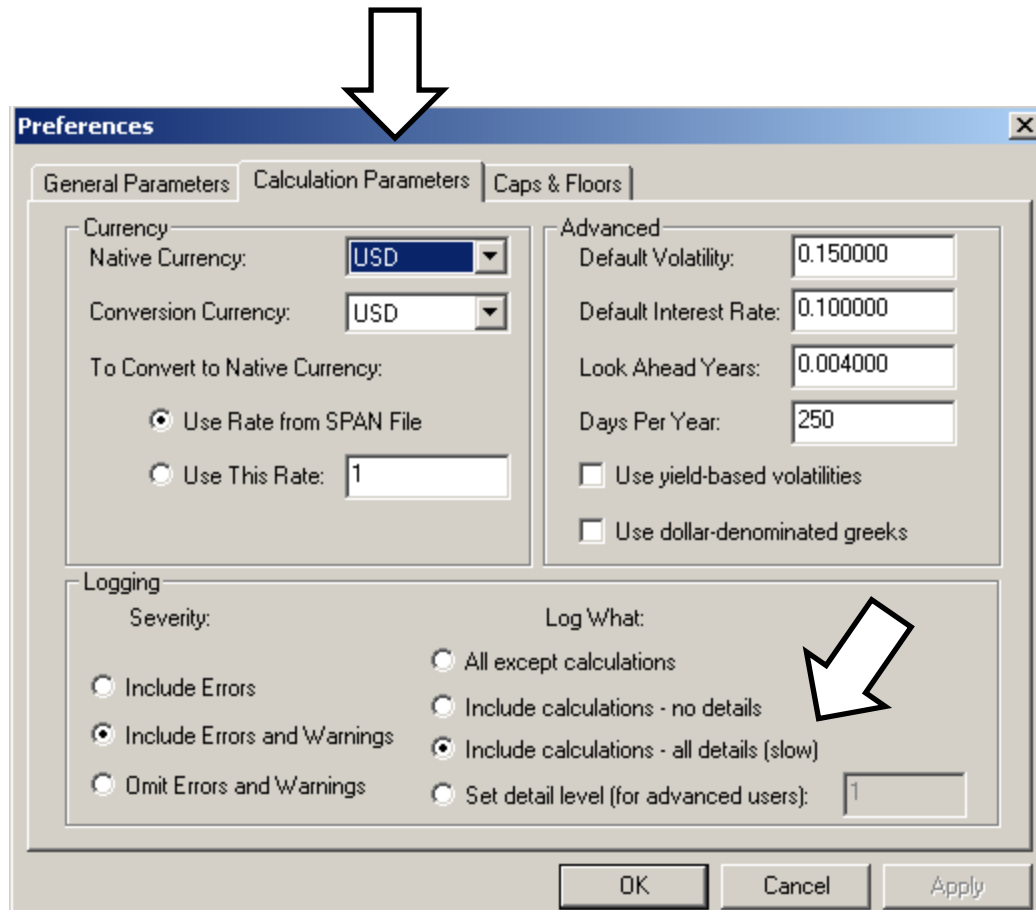
7-8-2009

Introduction

- This is a simple guide to understanding your Span Reports and how to access them all
- Before you start make sure that you have a copy of Span open a risk array loaded, and a position set up and calculated.

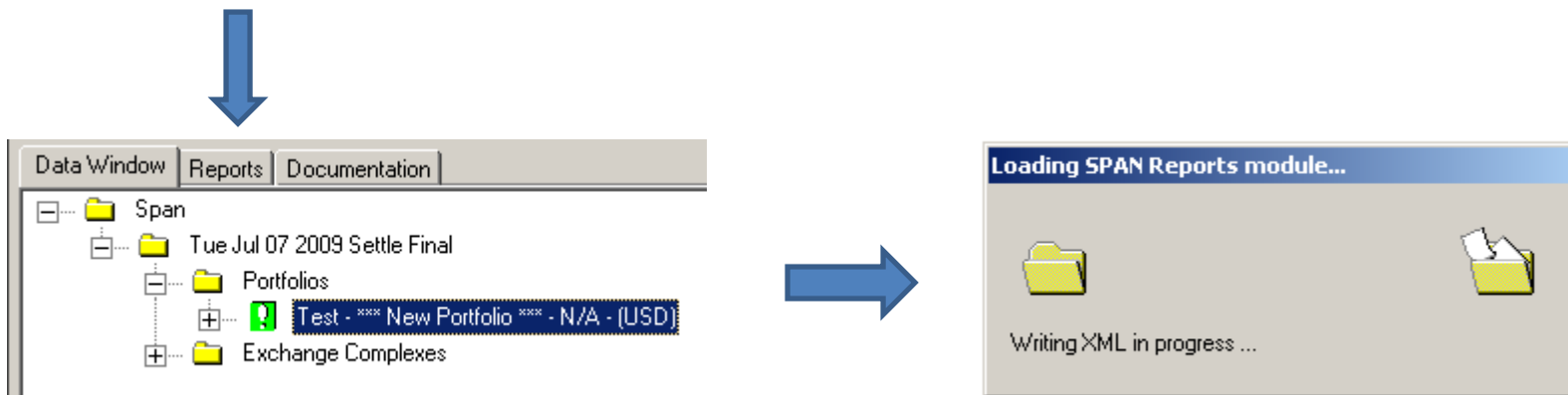
Setting your preferences

- First to be able to correctly see all of the reports make sure that your span log preferences are set correctly.
- Go to the Tolls Menu and choose Preferences
- Go to the Second tab
- Select the Include Calc
 - All details (slow)



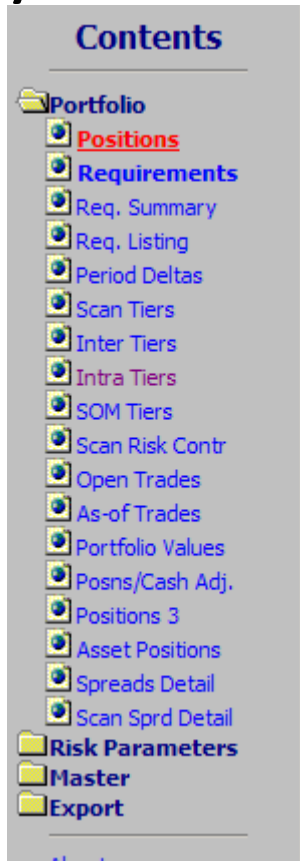
Reports Tab

- Once you have a portfolio that has been calculated you can run the reports.
- To start simply click the second tab and wait for them to load.



Reports

- This will pull up a whole list of reports that you can see for your portfolio.



Positions Report

- This report will give you a breakdown of all of the products you have in a portfolio.
- These are listed in order of Combined Commodity (See the ES - mini SP- under the Big SP)

PC-SPAN® 4

Positions

XML File: C:\DOCUME~1\E13070\LOCALS~1\Temp\SPA3D99.tmp

Business Date: 07/07/2009 Settlement final

Exch Cmplx	Comb Comm	Exch	Product			Contract		Price	Net	Value
			ID	Code	Type	ID	Alias			
Firm: Test - Account: *** New Portfolio *** - Type: S-Speculator Customer - Seg: N/A										
CME	C									
		CBT	72	C	Fut	3	200912	3.357	-50	
CME	NYM-CL									
		NYM	332	CL	Fut	2	200909	63.86	-10	
CME	SP									
		CME	4905	ES	Fut	4	201006	867.7	-54	
		CME	4898	SP	FutOpt	667	200910 on 200912 C 860	61	10	152,500.00

Requirements Report

- This report shows you a overall position requirement as well as requirements by combined commodity

<u>Level</u>	<u>Curr</u>	<u>LOV</u>	<u>SOV</u>	<u>Class</u>	<u>Maint</u>	<u>SpanReq</u>	<u>AvNOV</u>	<u>Scan/Scen</u>	<u>Intra</u>	<u>Spot</u>	<u>Inter/Delta</u>	<u>Intex</u>	<u>SOM</u>
Requirements for Combined Commodity C:													
	USD	0.00	0.00										
Net				CORE	MNT	60,000.00	0.00	60,000.00	0.00	0.00	0.00	0.00	0.00
								11-Price:1.00;Vol:1.00;Wt:1.00			-250.		
Drvd				CORE	INIT	81,000.00	0.00						
Requirements for Combined Commodity NYM-CL:													
	USD	0.00	0.00										
Net				CORE	MNT	57,500.00	0.00	57,500.00	0.00	0.00	0.00	0.00	0.00
								11-Price:1.00;Vol:1.00;Wt:1.00			-10.		
Drvd				CORE	INIT	77,625.00	0.00						
Requirements for Combined Commodity SP:													
	USD	152,500.00	0.00										
Net				CORE	MNT	111,491.00	152,500.00	110,640.00	851.00	0.00	0.00	0.00	0.00
								12-Price:1.00;Vol:-1.00;Wt:1.00			-25.62		
Drvd				CORE	INIT	139,364.00	152,500.00						

Scan Risk Contribution Report

- This report will show you a breakdown of the credit and debits that each of your positions contribute to your overall scan risk margin value.

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Scan Risk Contributions

XML File: C:\DOCUME~1\E13070\LOCALS~1\Temp\SPA3D99.tmp

Business Date: 07/07/2009 Settlement final

Exch Cmplx	Comb Comm	Exch	Product			Contract		Net Posn	Active Value	Scan Contribution
			ID	Code	Type	ID	Alias			
Firm: Test - Account: *** New Portfolio *** - Type: S-Speculator Customer - Seg: N/A										
CME	C									
		CBT	72	C	Fut	3	200912	-50	-1,200.00	60,000.00
CME	NYM-CL									
		NYM	332	CL	Fut	2	200909	-10	-5,750.00	57,500.00
CME	SP									
		CME	4905	ES	Fut	4	201006	-54	-4,500.00	243,000.00
		CME	4898	SP	FutOpt	667	200910 on 200912 C 860	10	-13,236.00	-132,360.00

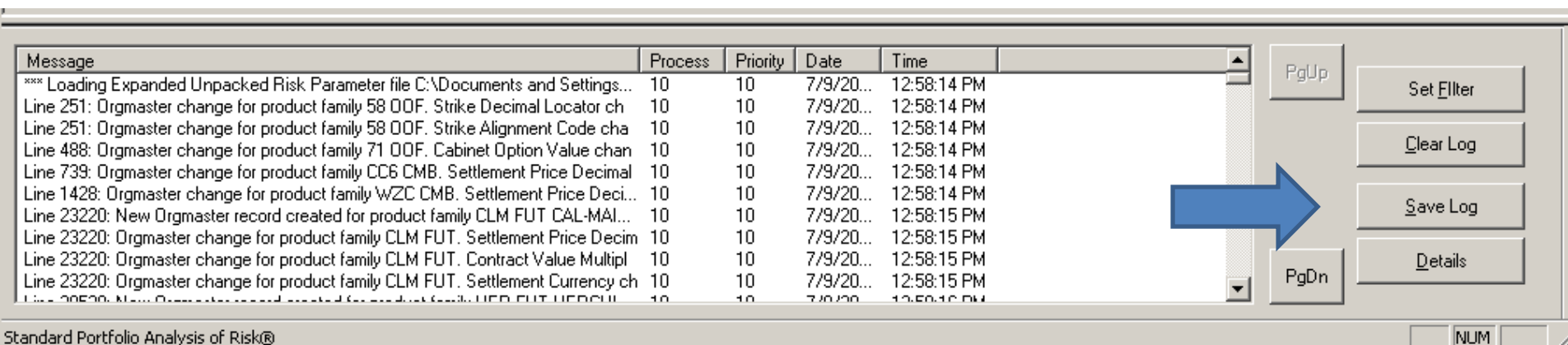
Spreads Detail Report

- The spreads detail report will show you any spreads that are formed from your positions
- To access this form you need to have a correctly formatted Span Log and have saved it so you can enter it in the following box when you click on the Spreads Detail report:



Saving your log file

- Once you have the preferences set correctly all of your span logs from then on will record the correct info
- Then after you calculate a portfolios margin requirements you will populate the log file with the info.
- Hit F11 or go to the View Menu and Click on Log
- This will pull up the log file at the bottom of your Span window
- Click the save button and remember



Message	Process	Priority	Date	Time
*** Loading Expanded Unpacked Risk Parameter file C:\Documents and Settings...	10	10	7/9/20...	12:58:14 PM
Line 251: Orgmaster change for product family 58 OOF. Strike Decimal Locator ch	10	10	7/9/20...	12:58:14 PM
Line 251: Orgmaster change for product family 58 OOF. Strike Alignment Code cha	10	10	7/9/20...	12:58:14 PM
Line 488: Orgmaster change for product family 71 OOF. Cabinet Option Value chan	10	10	7/9/20...	12:58:14 PM
Line 739: Orgmaster change for product family CC6 CMB. Settlement Price Decimal	10	10	7/9/20...	12:58:14 PM
Line 1428: Orgmaster change for product family WZC CMB. Settlement Price Deci...	10	10	7/9/20...	12:58:14 PM
Line 23220: New Orgmaster record created for product family CLM FUT CAL-MAI...	10	10	7/9/20...	12:58:15 PM
Line 23220: Orgmaster change for product family CLM FUT. Settlement Price Decim	10	10	7/9/20...	12:58:15 PM
Line 23220: Orgmaster change for product family CLM FUT. Contract Value Multipl	10	10	7/9/20...	12:58:15 PM
Line 23220: Orgmaster change for product family CLM FUT. Settlement Currency ch	10	10	7/9/20...	12:58:15 PM
Line 23220: New Orgmaster record created for product family CLM FUT USD-CHI...	10	10	7/9/20...	12:58:15 PM

Standard Portfolio Analysis of Risk®

Spreads Detail Report

- Lastly specify where you saved your log file
- This will pull up all of the spreads that were formed from your portfolio.
- You can then see the credits or charges associated with each spread on the right

PC-SPAN[®] 4 (report v.4.1)

Spreads Detail

Run Date/Time: 7/

PB Calculation Log File: C:/Span4\data\span.log

Spread Type	Priority Spread #	# of Spreads Formed	Position Type	Rate ID	Currency	Comb Comm	Tier / Period	Delta Available	Delta Remaining	Charge/ Credit
Firm: Test Account: *** New Portfolio *** Seg: N/A CalcType: Regular										
Intra	1	28.3800	Inter	Core/Maint	USD					851.40
						SP	201006	-54.0000	-25.6200	
						SP	1	-54.0000	-25.6200	
						SP	200912	28.3800	0.0000	
						SP	1	28.3800	0.0000	

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