SpanPosConv Utility Documentation

SpanPosConv.exe is a conversion utility for generating position files that can be directly loaded into PC-SPAN®. It enables a user to import data from an Excel or another CSV file to PC-SPAN by converting that file into a SPAN-compatible XML format, instead of manually entering positions into PC-SPAN, and vice versa. In a typical scenario, the following steps should be completed:
  ➢ Create an Excel spreadsheet in the format described below;
  ➢ Save it as a CSV file;
  ➢ Run *SpanPosConv.exe* to convert the CSV file into an XML file that can be loaded directly into PC-SPAN.

SpanPosConv.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\util.

```
SPAN position file conversion utility, version 2.2
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Usage: SpanPosConv inFile outFile [/posType]
Where:
        inFile          input CSV or XML file
        outFile         output XML or SCV file
        /posType        /np (default) or /gcp
e.g. SpanPosConv c:\span4\data\myPort.csv  c:\span4\data\myPort.pos /np
NOTE:
- If file extension is not CSV, XML file is assumed.
- Only NET and GROSS CLEARING position formats are supported.
- Net position CSV format fields:
date,isSetl,firm,acctId,acctType,isCust,seg,currency,ec,cc,exch,pfCode,pfType,pe,
undPe,o,k,net
- Gross clearing-level position CSV format fields:
date,isSetl,firm,acctId,acctType,isCust,seg,currency,ec,cc,exch,pfCode,pfType,pe,
undPe,o,k,long,short,iaLong,iaShort,ieLong,ieShort,nl,ns
```

For example, in the case of a net position file, an Excel spreadsheet should have the following fields:
  - **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.
  - **coupon** (optional column)

	date	isSetl	firm	acctId	acctType	isCust	seg	currency	ec	cc	exch	pfCode	pfType	pe	undPe	o	k	net
1	date	isSetl	firm	acctId	acctType	isCust	seg	currency	ec	cc	exch	pfCode	pfType	pe	undPe	o	k	net
2																		
3	20010514	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200106				5
4	20010514	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200112				-22
5	20010514	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200206				17
6	20010514	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	OOF	200106	200106	C	800	322
7	20010514	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	OOF	200106	200106	P	875	-567
8																		
9	20010514	1	777	MyAcct	S	1	CUST	USD	CME	ES	CME	ES	FUT	200106				5
10	20010514	1	777	MyAcct	S	1	CUST	USD	CME	ES	CME	ES	FUT	200112				-22
11	20010514	1	777	MyAcct	S	1	CUST	USD	CME	ES	CME	ES	FUT	200206				17
12	20010514	1	777	MyAcct	S	1	CUST	USD	CME	ES	CME	ES	OOF	200106	200106	C	800	322
13	20010514	1	777	MyAcct	S	1	CUST	USD	CME	ES	CME	ES	OOF	200106	200106	P	875	-567
14																		
15	20010517	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200106				5
16	20010517	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200112				-22
17	20010517	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	FUT	200206				17
18	20010517	1	999	A97542	S	1	CUST	USD	CME	SP	CME	SP	OOF	200106	200106	C	800	322

After saving the Excel spreadsheet as a CSV file, run *SpanPosConv.exe* to create an XML file that can be loaded into PC-SPAN. Assuming that the above spreadsheet was saved as c:\span4\data\myPort.csv, the following command should be typed in the DOS prompt window:

```
c:\span4\util\SpanPosConv c:\span4\data\myPort.csv c:\span4\data\myPort.pos
```

The program will create myPort.pos that can be loaded into PC-SPAN.