

# Script Language for PC-SPAN v.4.05 and SPAN Risk Manager

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## Scripting Utility

PC-SPAN version 4's scripting component is available as a separate utility, called **spanit**. You can call it from the command line or batch file by issuing the following command:

**spanit** *fileName*

Where *fileName* is a fully specified pathname of the script file. Scripting component will attempt to execute commands in the script file and will return 0 if successful and 1 if any significant error is encountered.

If you have the SPAN Risk Manager-Clearing software, the scripting component is called **spanitrm**. You work with this component in exactly the same manner as you do with **spanit**. The only difference is that the script commands available in **spanitrm** are a superset of those available in **spanit**.

## General Scripting Rules

Script should be written as a regular ASCII file. There are no restrictions on the naming of the file other than restrictions placed by the file system. Every command in the file should be on a separate line (CR serves as a delimiter). Parameters for commands are delimited by comma (any number of spaces between parameters is allowed). Any number of empty lines is allowed between commands. Comments should be placed on separate lines. Comment lines should start with "//", though any line which starts with something other than one of command keywords will be considered a comment. Script language is case insensitive, however it is recommended that all commands are entered exactly as described in this document for clarity of the script. Any text after the last possible parameter for every command will be ignored. However it is not recommended to exploit this feature for writing comments – it might slow down script processing and can cause your scripts to stop working with future versions of PC-SPAN batch.

## Command List

SPANIT and SpanitRM-Clearing	SpanitRM-Clearing Only
Calc	ApplyVolatilitySkew
CopyPointInTime	ApplyWhatIf
Delete	CalcCallPutAverage
Load	CalcImpliedVolatility
Log	CalcPrice
LogClear	CalcRiskArray
LogSave	CalcSeriesVolatility
ResetPointInTime	CalcValues
Save	DoMarketObservation
SaveCalcSummary	ReplicateBasePrices
SavePortfolios	ResetBFCC
SavePositions	ResetExchangeComplex
SelectPointInTime	ResetMarketPrices
Print	ResetPeriods
<b>PC-SPAN + PC Credit and PC-SPAN RM Clearing + PC Credit</b>	ResetPrices
SaveCDSPositions	ResetProductFamily
	SaveVarSummary
	SelectBFCC
	SelectExchangeComplex
	SelectProductFamily
	SetStartPeriod
	UpdateDividendYield
	UpdatePrice
	UpdatePriceScan
	UpdateRiskFreeRate
	UpdateTimeToExpiration
	UpdateVolatility
	UpdateVolScan

## Commands Available in Both SPANIT and SPANITRM-Clearing

**Load fileName [(NOREPLACE |,USEXTLAYOUT)][,busDate [,settleFlag [(,finalFlag | ,busTime)[, description]]]]**

### Description:

Load file specified in filename into SPAN Risk Manager

**Parameters:**

Ø	<i>fileName</i>	fully specified path name of the file to load (required)
Ø	<i>busDate</i>	business date in YYYYMMDD format (optional)
Ø	<i>settleFlag</i>	S(settle) or I(intraday) (optional)
Ø	<i>finalFlag</i>	E(early) or F(final) (optional)
Ø	<i>busTime</i>	business time in HHMM format (optional)
Ø	<i>description</i>	point in time description (optional)

**Remarks:**

Use this command to load files into SPAN Risk Manager. It supports all file formats: \*.par, \*.pa2, .txt (positions file), and XML. NOREPLACE flag specifies that PC-SPAN should not replace already loaded exchange complexes with the ones from the file (it replaces by default). Other optional parameters could be used if you are loading positions file (.txt or XML format - \*.pos). USEXTLAYOUT flag is useful when you are loading a \*.txt positions file with Span4 extended layout and want to use this layout (have risk parameter file in XML format). The rest of the parameters specify the point in time where positions should be loaded. If these parameters are not specified (by default) positions will be loaded into the point in time specified in the positions file. If this point in time is not present first available point in time will be used. It is not necessary to fully specify point in time – in most cases just date is sufficient to identify point in time.

**Calc [*busDate* [,*settleFlag* [(, *finalFlag* | , *busTime*)[, *description*]]]] [[,]PORTFOLIO [,*firmCode* [,*acctCode* [,*segType*]]]]**

**Description:**

Calculate portfolios loaded into SPAN Risk Manager.

**Parameters:**

Ø	<i>busDate</i>	business date in YYYYMMDD format (optional)
Ø	<i>settleFlag</i>	S(settle) or I(intraday) (optional)
Ø	<i>finalFlag</i>	E(early) or F(final) (optional)
Ø	<i>busTime</i>	business time in HHMM format (optional)
Ø	<i>description</i>	point in time description (optional)
Ø	<i>firmCode</i>	firm code for portfolio (optional)
Ø	<i>acctCode</i>	account code for portfolio (optional)
Ø	<i>segType</i>	segregation type for portfolio CUST or HOUS (optional)

**Remarks:**

Use this command to calculate portfolios loaded into SPAN Risk Manager. If no optional parameters are specified all portfolios will be calculated. If some of the parameters specifying point in time are present only portfolios for corresponding points in time will be calculated. Use this command to calculate portfolios loaded into SPAN Risk Manager. If no optional parameters are specified all portfolios will be calculated. If some of the parameters specifying point in time are present only portfolios for corresponding points in time will be calculated. It is not necessary to fully specify point in time – in most cases just date is sufficient to identify point in time. If, in addition to point in time, some parameters specifying particular portfolio are present only corresponding portfolios from the specified point in time will be calculated.

**Delete [*busDate* [,*settleFlag* [(, *finalFlag* | , *busTime*)[, *description*]]]] [[,]PORTFOLIO [,*firmCode* [,*acctCode* [,*segType*]]]]**

**Description:**

Calculate portfolios loaded into SPAN Risk Manager.

**Parameters:**

- Ø *busDate*        business date in YYYYMMDD format (required)
- Ø *settleFlag*     S(settle) or I(intraday) (optional)
- Ø *finalFlag*      E(early) or F(final) (optional)
- Ø *busTime*        business time in HHMM format (optional)
- Ø *description*    point in time description (optional)
- Ø *firmCode*       firm code for portfolio (optional)
- Ø *acctCode*       account code for portfolio (optional)
- Ø *segType*        segregation type for portfolio CUST or HOUS (optional)

**Remarks:**

Use this command to delete portfolios and risk parameters loaded into SPAN Risk Manager. If no optional parameters are specified all portfolios and risk arrays will be deleted. If some of the parameters specifying point in time are present only this points in time corresponding to these parameters will be deleted. It is not necessary to fully specify point in time – in most cases just date is sufficient to identify point in time. If, in addition to point in time, some parameters specifying particular portfolio are present only portfolios corresponding to these parameters in the specified (or first) point in time will be deleted.

**Save fileName**

**Description:**

Save SPAN Risk Manager results into the file specified in filename

**Parameters:**

- Ø *fileName*        fully specified path name of the file (required)

**Remarks:**

Use this command to save SPAN Risk Manager calculation results into the file. Results will be saved in the XML file format.

**SaveCalcSummary fileName**

**Description:**

Save PB Calculation Summary file to the file specified in filename in .CSV format

**Parameters:**

- Ø *fileName*        fully specified path name of the file (required)

**Remarks:**

Use this command to save SPAN Performance Bond calculation results into the specified file. Results will be saved in the .CSV file format.

## **Log [processLimit][,priorityLimit]**

### **Description:**

Specifies parameters for logging.

### **Parameters:**

- Ø *processLimit*      upper limit for process id of the log message source (required)
- Ø *priorityLimit*      lower limit for the log message priority (optional)

### **Remarks:**

Use this command to specify logging parameters for SPAN Risk Manager. You can issue this command in any place within your script. Possible values for parameters are:

For *processLimit*:

PROC_ID_LOAD_RISK	= 10;
PROC_ID_LOAD_POS	= 20;
PROC_ID_LOAD_XML	= 30;
PROC_ID_OMNIBUS	= 40;
PROC_ID_CALC_START	= 51;
PROC_ID_CALC_PBOND	= 60;
PROC_ID_CALC_SPREAD	= 70;
PROC_ID_CALC_LIQ_RISK	= 80;
PROC_ID_CALC_DETAIL_START	= 101;
PROC_ID_CALC_SPREAD_DETAIL	= 110;
PROC_ID_CALC_LIQ_RISK_DETAIL	= 120;
PROC_ID_CALC_POS_DETAIL	= 130;
PROC_ID_UPPER	= -1;

For *priorityLimit*:

PRIORITY_ID_LOW	= -1;
PRIORITY_ID_NORMAL	= 10;
PRIORITY_ID_WARNING	= 20;
PRIORITY_ID_ERROR	= 30;

Default values are 0 and 30 (only errors are logged).

## **LogSave fileName**

### **Description:**

Saves log into specified file.

**Parameters:**

Ø *fileName* fully specified path name of the file for log (required)

**Remarks:**

Use this command to save SPAN Risk Manager log. You can issue this command in any place within your script.

**SavePortfolios *fileName***

**Description:**

Saves portfolio into specified file in XML format.

**Parameters:**

Ø *fileName* fully specified path name of the file for portfolios (required)

**Remarks:**

Use this command to save SPAN portfolios to a file. Results will be saved in the XML format.

**SavePositions *fileName***

**Description:**

Saves positions into the specified file in XML format.

**Parameters:**

Ø *fileName* fully specified path name of the file for positions (required)

**Remarks:**

Use this command to save SPAN positions to a file. Results will be saved in the XML format.

**LogClear**

**Description:**

Clears out the SPAN log.

**Parameters:**

**Remarks:**

Use this command to clear out the log.

**CopyPointInTime *description* [,*busDate* [,*settleFlag* [,*finalFlag* | ,*busTime*]]]**

**Description:**

Copy selected Point In Time into the Point In Time specified by the command attributes.

**Parameters:**

- Ø *description* point in time description, can be empty string
- Ø *busDate* business date in YYYYMMDD format (optional)
- Ø *settleFlag* S(settle) or I(intraday) (optional)
- Ø *finalFlag* E(early) or F(final) (optional)
- Ø *busTime* business time in HHMM format (optional)

**Remarks:**

Use this command to copy Point In Time. This command creates new Point In Time object exactly matching the selected Point In Time. Attributes of the newly created Point In Time will be changed using parameters specified for the command. If Point In Time with these attributes already exists an error will be generated. Point In Time should be selected prior to using this command. If no Point In Time is selected an error will be generated. This command does not affect selected Point In Time.

**ResetPointInTime**

**Description:**

Resets Point In Time selection.

**Parameters:**

**Remarks:**

Use this command to reset Point In Time selection. Also resets Exchange Complex, BFCC and Product Family.

**SelectPointInTime [busDate [,settleFlag [(,finalFlag | ,busTime)[, description]]]]**

**Remarks:**

Select Point In Time for use in the following Calc and Update commands.

**Parameters:**

- Ø *busDate* business date in YYYYMMDD format (optional)
- Ø *settleFlag* S(settle) or I(intraday) (optional)
- Ø *finalFlag* E(early) or F(final) (optional)
- Ø *busTime* business time in HHMM format (optional)
- Ø *description* point in time description (optional)

**Remarks:**

Use this command to select Point In Time for use in the Calc and Update commands. If no optional parameters are specified first available Point In Time will be selected. It is not necessary to fully specify Point In Time – in most cases just date is sufficient to identify Point In Time.

**Print [DateTime] [,SelPIT] [,AllPIT] [,SelExc] [,SelBFCC] [,SelPf] [,StartPeriod] [,EndPeriod]**

**Remarks:**

Print a variable to the screen. Any of the following variables may be printed.

**Parameters:**

- Ø *DateTime* Displays the current date and time.
- Ø *SelPIT* Displays the selected point in time.
- Ø *AllPIT* Displays all of the loaded points in time.
- Ø *SelExc* (*SpanitRM only*) Displays the currently selected exchange.
- Ø *SelBFCC* (*SpanitRM only*) Displays the currently selected BFCC.
- Ø *SelPf* (*SpanitRM only*) Displays the currently selected product family.
- Ø *StartPeriod* (*SpanitRM only*) Displays the specified start period.
- Ø *EndPeriod* (*SpanitRM only*) Displays the specified end period.

**Remarks:**

Use this command to display various points of data from within Spanit / SpanitRM to the screen. This command is more for diagnostic purposes only, and will not impact any data or calculations.

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**Additional commands available only in SPAN Risk Manager-Clearing:**

**SaveVarSummary *fileName***

**Description:**

Save Variation Calculation Summary file to the file specified in filename in .CSV format

**SelectExchangeComplex *excAcro***

**Description:**

Select Exchange Complex for use in the following Calc and Update commands.

**Parameters:**

- Ø *excAcro* exchange complex acronym (required)

**Remarks:**

Use this command to select Exchange Complex for use in the Calc and Update commands. Point In Time should be already selected prior to using this command. If no Point In Time is selected an error will be generated.

**SelectBFCC *ccCode***

**Description:**

Select BFCC for use in the following Calc and Update commands.

**Parameters:**

- Ø *ccCode* combined commodity code (required)

**Remarks:**

Use this command to select BFCC for use in the Calc and Update commands. Exchange Complex should be already selected prior to using this command. If no Exchange Complex is selected an error will be generated.

**SelectProductFamily *exchCode ,pfCode ,pfType***

**Description:**

Select Product Family for use in the following Calc and Update commands.

**Parameters:**

- Ø *exchCode* exchange code (required)

Ø *pfCode* product family code (required)

Ø *pfType* product family type (required)

**Remarks:**

Use this command to select Product Family for use in the Calc and Update commands. BFCC should be already selected prior to using this command. If no BFCC is selected an error will be generated.

Possible values for *pfType*:

PHY - physical

FUT - future

CMB - combination

EQTY - equity (stock)

DEBT - debt

EDEBT - debt equivalence

OOP - option on physical

OOF - option on future

OOC - option on combination

OOS - option on stock

### **SetStartPeriod *periodCode***

**Description:**

Set Starting Period for the period range used in Update commands.

**Parameters:**

Ø *periodCode* period code in YYYYMM format (required)

**Remarks:**

Use this command to set Starting Period for the period range for use in Update commands. Product Family should be already selected prior to using this command. If no Product Family is selected an error will be generated.

### **SetEndPeriod *periodCode***

**Description:**

Set Ending Period for the period range used in Update commands.

**Parameters:**

Ø *periodCode* period code in YYYYMM format (required)

**Remarks:**

Use this command to set Ending Period for the period range for use in Update commands. Product Family should be already selected prior to using this command. If no Product Family is selected an error will be generated.

### **ReplicateBasePrices [*busDate* [, *settleFlag* [(, *finalFlag* | , *busTime*)[, *description*]]]]**

**Remarks:**

Replicate prices from a corresponding earlier point in time (presuming the earlier point in time is loaded).

**Parameters:**

Ø *busDate* business date in YYYYMMDD format (optional)

Ø *settleFlag* S(settle) or I(intraday) (optional)

Ø *finalFlag* E(early) or F(final) (optional)

Ø *busTime* business time in HHMM format (optional)

Ø *description* point in time description (optional)

**Remarks:**

Use this command to copy from an earlier point in time into the current point in time, assuming the earlier point in time is already loaded.

**ResetExchangeComplex**

**Description:**

Resets Exchange Complex selection.

**Parameters:**

**Remarks:**

Use this command to reset Exchange Complex selection. Also resets BFCC and Product Family.

**ResetBFCC**

**Description:**

Resets BFCC selection.

**Parameters:**

**Remarks:**

Use this command to reset BFCC selection. Also resets Product Family.

**ResetMarketPrices**

**Description:**

Resets market prices.

**Parameters:**

**Remarks:**

Use this command to reset market prices.

**ResetProductFamily**

**Description:**

Resets Product Family selection.

**Parameters:**

**Remarks:**

Use this command to reset Product Family selection.

**ResetPeriods**

**Description:**

Resets Period Range selection.

**Parameters:**

**Remarks:**

Use this command to reset Period Range selection.

**ResetPrices [productType]**

**Description:**

Place prices for option instruments in the SPAN file in an undefined state.

**Parameters:**

Ø *productType* product type code (optional)

**Remarks:**

Use this command to place prices for option instruments in the SPAN file in an undefined state.

Possible values for *productType*:

-1 = Futures Only

-2 = Options Only

0 = All Products (default)

1 = PHY

2 = DEBT

3 = STOCK

11 = FUT

13 = FWDC

14 = FWD

15 = IRS

16 = EDEBT

17 = CDS

21 = OOP

22 = OOF

23 = OOS

24 = OOPC

25 = OOPD

31 = CMB

41 = OOC

## **CalcImpliedVolatility**

**Description:**

Calculates Implied Volatilities for selected object.

**Parameters:**

**Remarks:**

Use this command to Calculate Implied Volatilities. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time.

## **CalcCallPutAverage**

**Description:**

Does Call/Put Averaging for selected object.

**Parameters:**

**Remarks:**

Use this command to do Call/Put Averaging. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time.

## **CalcSeriesVolatility useZero, minExpTime, maxIn, maxOut, minAccept**

### **Description:**

Calculates Series Level Volatilities for selected object.

### **Parameters:**

- Ø *useZero* true means do not filter out zero implied volatilities during calculations (optional)
- Ø *minExpTime* minimum time to expiration in years (optional)
- Ø *maxIn* number of closest in the money options which volatilities will be used in calculations (optional)
- Ø *maxOut* number of closest out of the money options which volatilities will be used in calculations (optional)
- Ø *minAccept* minimum sufficient number of around the money volatilities (optional)

### **Remarks:**

Use this command to Calculate Series Level Volatilities. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time.

Possible values for *useZero*:

- 0 - FALSE
- 1 - TRUE, default

Possible values for *minExpTime*:

- any positive number
- 0.0273973 (10 business days) - default

Possible values for *maxIn*:

- any positive integer
- 1 - default

Possible values for *maxOut*:

- any positive integer
- 3 - default

Possible values for *minAccept*:

- any positive integer
- 5 - default

## **CalcPrice meth, resetAll**

### **Description:**

Calculates Theoretical Prices for selected object.

### **Parameters:**

- Ø *meth* calculation method code (optional)
- Ø *resetAll* reset prices flag (optional)

### **Remarks:**

Use this command to Calculate Theoretical Prices. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time.

Possible values for *meth*:

- 1 - use option/series level volatility, default
- 2 - use option level volatility only
- 3 - use series level volatility only

Possible values for *resetAll*:

- 0 - FALSE, reset prices only for contracts with undefined price
- 1 - TRUE, reset prices for all contracts, default

### **CalcRiskArray meth, limitAtOptValue**

**Description:**

Calculates Risk Arrays for selected object.

**Parameters:**

- Ø *meth* calculation method code (optional)
- Ø *limitAtOptValue* limit risk array values flag (optional)

**Remarks:**

Use this command to Calculate Risk Arrays. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time.

Possible values for *meth*:

- 1 - use option/series level volatility, default
- 2 - use option level volatility only
- 3 - use series level volatility only

Possible values for *limitAtOptValue*:

- 0 - FALSE, do not limit risk array values, default
- 1 - TRUE, limit risk array values at option value

### **CalcValues**

**Description:**

Calculates a portfolios value.

**Parameters:**

**Remarks:**

Calculates a portfolio's value based upon current prices

### **DoMarketObservation**

**Description:**

Performs a market observation.

**Parameters**

**Remarks:**

Use this command to do a market observation.

### **UpdatePrice value [,method]**

**Description:**

Updates Prices for selected object.

**Parameters:**

- Ø *value* update value (required)
- Ø *method* update method (optional)

**Remarks:**

Use this command to Update Prices. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update prices using *value* and one of the following methods:

Possible values for *method*:

- SET - set price to *value*
- CHG - change price by *value*
- PCNT - change price by *value* %

SET is the default method

### **UpdateVolatility *value* [,*method*]**

#### **Description:**

Updates Volatilities for selected object.

#### **Parameters:**

- Ø *value* update value (required)
- Ø *method* update method (optional)

#### **Remarks:**

Use this command to Update Volatilities. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update volatilities using *value* and one of the following methods:

Possible values for *method*:

- SET - set volatility to *value*
- CHG - change volatility by *value*
- PCNT - change volatility by *value* %

SET is the default method

### **UpdatePriceScan *value* [,*method*]**

#### **Description:**

Updates Price Scans for selected object.

#### **Parameters:**

- Ø *value* update value (required)
- Ø *method* update method (optional)

#### **Remarks:**

Use this command to Update Price Scans. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update price scans using *value* and one of the following methods:

Possible values for *method*:

- SET - set price scan to *value*
- CHG - change price scan by *value*
- PCNT - change price scan by *value* %

SET is the default method

### **UpdateVolScan *value* [,*method*]**

#### **Description:**

Updates Volatility Scans for selected object.

#### **Parameters:**

- Ø *value* update value (required)

Ø *method* update method (optional)

**Remarks:**

Use this command to Update Volatility Scans. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update volatility scans using *value* and one of the following methods:

Possible values for *method*:

SET - set volatility scan to *value*

CHG - change volatility scan by *value*

PCNT - change volatility scan by *value* %

SET is the default method

### **UpdateRiskFreeRate *value* [,*method*]**

**Description:**

Updates Risk-Free Rates for selected object.

**Parameters:**

Ø *value* update value (required)

Ø *method* update method (optional)

**Remarks:**

Use this command to Update Risk-Free Rates. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update risk-free rates using *value* and one of the following methods:

Possible values for *method*:

SET - set risk-free rate to *value*

CHG - change risk-free rate by *value*

PCNT - change risk-free rate by *value* %

SET is the default method

### **UpdateDividendYield *value* [,*method*]**

**Description:**

Updates Dividend Yields for selected object.

**Parameters:**

Ø *value* update value (required)

Ø *method* update method (optional)

**Remarks:**

Use this command to Update Dividend Yields. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update dividend yields using *value* and one of the following methods:

Possible values for *method*:

SET - set dividend yield to *value*

CHG - change dividend yield by *value*

PCNT - change dividend yield by *value* %

SET is the default method

### **UpdateTimeToExpiration *value* [,*method*]**

**Description:**

Updates Times To Expiration for selected object.

**Parameters:**

- Ø *value* update value (required)
- Ø *method* update method (optional)

**Remarks:**

Use this command to Update Times To Expiration. It works on the lowest level object already selected (product family, bfcc, exchange complex, point in time). If point in time is not selected it will work on all loaded points in time. It will update times to expiration using *value* and one of the following methods:

Possible values for *method*:

- SET - set time to expiration to *value*
- CHG - change time to expiration by *value*
- PCNT - change time to expiration by *value* %

SET is the default method

**ApplyWhatIf *fileName* [,DO\_CALC]**

**Description:**

Applies what-if scenario stored in the XML file *fileName* to the selected Point In Time. Requires Point In Time to be selected.

**Parameters:**

- Ø *fileName* fully specified path name of the what-if scenario XML file (required)

**Remarks:**

Use this command to apply what-if scenario stored in the XML file *fileName* to the selected Point In Time. Typical sequence of actions before using this command would include creation of a copy of a particular Point In Time. What-if scenario is applied to this copy:

```
SelectPointInTime
CopyPointInTime
SelectPointInTime
ApplyWhatIf
```

If DO\_CALC flag is specified following actions are performed on the selected PointInTime after applying what-if scenario:

```
CalcPrice
CalcRiskArray
Calc
```

**ApplyVolatilitySkew [*SkewMethod*]**

**Description:**

Skew volatility curve following a particular skew method.

**Parameters:**

- Ø *SkewMethod* skew method (optional)

**Remarks:**

Use this command to skew the volatility curve.

Possible values for *SkewMethod*:

- 0 - shifts the curve horizontally only
- 1 - shifts the curve horizontally, vertical shift by Call/Put
- 2 - shifts the curve horizontally, vertical shift by closest at the money or the average of Call/Put

0 is the default method

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## **Additional commands available in PC-SPAN + PC Credit and PC-SPAN RM Clearing + PC Credit**

### **SaveCDSPositions *fileName***

**Description:**

Saves CDS (Credit Default Swap) positions into the specified file in XML format.

**Parameters:**

Ø *fileName* fully specified path name of the file for CDS positions (required)

**Remarks:**

Use this command to save SPAN CDS positions to a file. Results will be saved in the XML format.