

Advisory Notice

Clearing House

TO: Clearing Member Firms
SPAN Users

FROM: Clearing House Department

ADVISORY #: SPAN 05-04

SUBJECT: **New exchange for spreading in the CBOE Futures Exchange SPAN file**

DATE: August 17, 2005

Recently the Options Clearing Corporation began including data in the SPAN® file it produces for the CBOE Futures Exchange, to allow spreading against certain Eurex US products. Specifically, at the end of the file, it began including data for an "exchange" with acronym EUR and exchange code EU.

Since this "exchange" was not defined in the PC-SPAN Organization Master file, attempting to load the CBOE Futures Exchange SPAN file into PC-SPAN caused errors. To eliminate these errors, we have added this "exchange" to the Master file.

The updated Organization Master file can be downloaded from the normal location at <ftp.cme.com/pub/span/util/orgmast.exe>. Running this file will extract its contents, a file named **orgmast.mst**, which can then be copied to the PC-SPAN master file directory, typically **c:\span4\master**.

If you wish to add the record yourself, simply select Organization Master under the "Tools" menu. Expand the "Clearing Organization" section, and click once on "Options Clearing Corp." Then press the **Insert** key to pop up a dialog box for adding a new exchange. Enter **EUR** for the exchange acronym, **Eurex US for spreading** as the exchange name, and **EU** as the exchange code. Then click on **OK** twice and confirm that you want the changes to the Organization Master file saved. Then close and restart PC-SPAN.

For more information call the SPAN Hotline at 312-648-3888.