CME Group | Advisory Notice

12-376

TO: SPAN Software Users

FROM: CME Clearing

DATE: September 4, 2012

SUBJECT: **Span Position File Converter Upgrade Available**

Please be advised that CME Clearing has released a new version of the Span Position File Converter, which is available to download at cme-ch.com/pcspan. The utility, which creates XML SPAN position files from CSV files, has been enhanced to net positions.

For example, the old version of the utility was not able to properly convert the portfolio in myPort.csv into +60 September 2012 S&P 500 futures. Instead, to the extent that the portfolio contained similar trades of different quantity, the utility was only able to convert the 1st line item of those trades (in this example, only +100 September 2012 S&P 500 futures).

With this enhancement, the new version of the utility is now able to convert the portfolio in this linked CSV file into +60 long September 2012 S&P 500 futures.

Note that this utility can be used to convert exchange-traded, OTCFX, and CDS trades into XML SPAN position files.

Also, at this link is additional documentation on the Span Position File Converter (SpanPosConvUtil.doc).

Please contact the CME Clearing Risk Hotline at clearing.riskmanagement@cmegroup.com or 312.648.3888 if you have further questions.