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:

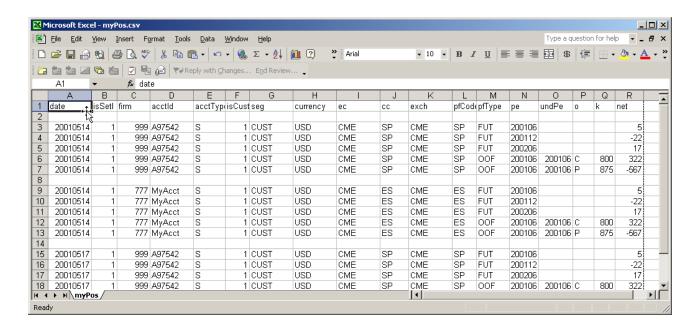
- Create an Excel spreadsheet in the format described below:
- Save it as a CSV file:
- Run SpanPosConv.exe to convert the CSV file into an XML file that can be loaded directly into PC-SPAN.

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:
                       input CSV or XML file
         inFile
         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;
- isSetI (column B): settlement or intraday flag;
- firm (column C): clearing member firm or other firm holding the portfolio;
- acctld (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)



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.

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