

PC-SPAN APPLICATION CONFIGURATION PARAMETERS

Parameters in the tab *Calculation Parameters – Currency* after opening the menu *Tools – Preferences*:

Native Currency: PLN

Conversion Currency: PLN

To Convert to Native Currency: check *Use Rate from SPAN File*

Parameters in the tab *Calculation Parameters – Advanced* after opening the menu *Tools – Preferences*:

Default Volatility: 0.200000

Default Interest Rate: 0.03800

Look Ahead Years: 0.002740

Days Per Year: 365

Use yield-based volatilities - do no check

Use dollar-denominated greeks – do no check

Configuration after opening the menu *Tools – Organization Master*:

- if the tab *Clearing Organization Master* is missing the KDPW – KDPW_CCP record:

- right-click the tab *Clearing Organization Master* and select *New Clearing Organization Master*
- complete the fields as follows:

Clearing Organization Acronym: KDPW

Clearing Organization Name: KDPW_CCP

Gross Margining Clearing Organization: do no check

Do Contract Scaling: do no check

Do Intercommodity Spreading: do no check

Limit Option Value to Offsetting Risk for Each Combined Commodity: do no check

Calculate SOM using GROSS method: check

Aggregate SOM by Position Type: check

Load Combined Commodity Redefinition Records (Record Type R): do no check

Load Scan-Based Spreads: check

Limit SubAccount Offset: do no check

Use LOV to offset risk in CUST accounts: check

Fraction of LOV which can be used to offset risk: 1.00000

Prefix Combined Commodities names during PAR file load: do no check

Default weighted risk calculation method: NORMAL

Rounding Convention: select LCH.Clearnet Rounding

- if the tab *Clearing Organization Master* has a KDPW – KDPW_CCP record but it is missing:

BS – BondSpot

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: BS
Exchange Name: BondSpot
Exchange Code: BS

BSA – BondSpot ASO

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: BSA
Exchange Name: BondSpot ASO
Exchange Code: BA

GPA – GPW ASO

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: GPA
Exchange Name: GPW ASO
Exchange Code: GA

GPW – Warsaw Stock Exchange

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: GPW
Exchange Name: Warsaw Stock Exchange
Exchange Code: GP

PN - PN

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: PN
Exchange Name: PN
Exchange Code: PN

TBS – Treasury BondSpot

- right-click the KDPW – KDPW_CCP record and select *New Exchange Master*
- complete the fields:

Exchange Acronym: TBS
Exchange Name: Treasury BS
Exchange Code: TB