



## NOTICE

August 5, 2015

### NOTICE 15/063

#### Release 7.9 – Production of Legacy SPAN Array Files

On August 20, 2015, effective for the business of August 21, 2015, ICE Clear US (ICUS) will implement a system release (Version 7.9). [Refer to CM Notice # 15-032](#). The primary impact of this release is the replacement of CME SPAN with ICE SPAN. The format of the ICUS arrays will change to match the SP6 format currently produced for ICE Clear Europe.

Since July 6, the newly formatted array files have been made available in a test directory at the CME as well as in the UAT version of MFT and a test web page. On July 27, a production parallel using clearing members' GCM files has been processed to provide a comparison of the margin calculations under each version of the array file. Please refer to [CM Notice #15-053](#) and [#15-059](#) for more information.

ICUS originally announced it would provide the legacy SPAN arrays for up to two weeks after the implementation date of August 20. To aid the clearing members with their transition to the new SP6 formatted array files, **ICUS will extend the timeframe for the availability of the legacy SPAN array files until September 11, 2015**. Please keep in mind that effective with the business of August 21, 2015, ICUS will margin the GCM files submitted by the clearing members using ICE SPAN and the SP6 formatted array files.

#### FOR MORE INFORMATION

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