



NOTICE

January 11, 2016

NOTICE 16/005

Legacy SPAN Files to be Eliminated on Monday, February 29

On August 20, 2015, ICE Clear US (ICUS) transitioned to the SP6 formatted array files using them to calculate original margin on the GCM files submitted by the clearing members. However, as the vendors were not ready to process the new version of the array file in their bookkeeping systems, ICUS continued to provide the legacy files to help them transition to the new format.

This notice is to announce the elimination of the legacy array files effective with the business of February 29, 2016. The last day the legacy array files for ICE Clear US will be available is Friday, February 26, 2016. We believe that ample time has been given to incorporate the new array file format into the bookkeeping processing performed by the member firms.

Clearing members who are still using legacy SPAN files should follow up with their vendor as soon as possible to confirm the status of the use of the SP6 formatted array files in their bookkeeping system and the impact to the margining of their customers.

FOR MORE INFORMATION

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