



Memo

TO: MGEX Clearing Members

FROM: MGEX Clearing House

SUBJECT: Intraday SPAN File

DATE: 1/13/2023

Beginning on Monday, January 23rd, 2023, MGEX will start publishing an additional SPAN® parameter file each day. This file is currently being published to our new release folder and will now be published to our production folder. This file will contain contract prices and corresponding risk array values calculated during MGEX's intraday variation process. This file should not be used for calculating end of day margin requirements. The Intraday SPAN® parameter file will have the following naming convention and be located in the following subdirectory of the CME Group SPAN FTP site:

Filename: mge.yyyymmdd.i.pa2

Directory: <https://www.cmegroup.com/ftp/>

MGEX will continue to publish the "mge.test.yyyymmdd.i.pa2" to the new release folder until Friday, March 31st, 2023.

MGEX also requests that the Clearing Members forward this memo onto their back-office providers and all omnibus account holders.

If you have any questions, please reach out to clearing@mgex.com.

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