



Memo

TO: MGEX Clearing Members

FROM: MGEX Clearing House

SUBJECT: Intraday SPAN File

DATE: July 25, 2022

Beginning Monday July 25, 2022, MGEX will start publishing an additional CME SPAN® parameter file each day. 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 CME 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.test.yyyymmdd.i.pa2

Directory: <ftp.cmegroup.com/pub/span/data/mge/nr>

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

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