



TO: Clearing Member Firms; Back Office Managers  
FROM: CME Clearing  
ADVISORY #: 21-120RR (Revised Effective Date)  
Date: April 13, 2021

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, May 9, 2021 for trade date Monday, May 10, 2021, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will amend the SPANP STLMT DPL for E-mini Crude Oil Futures.

Code Clearing / Globex	Title	Current SPANP STLMT DPL	New SPANP STLMT DPL
QM / QM	E-mini Crude Oil Futures	2	3

The change will affect the alignment of the settlement price in the "PA2" positional-format SPAN files – for example, on May 10th, in cme.20210510.s.pa2 available at <ftp.cme.com/pub/span/data/cme>

and in the positional-format settlement price file for NYMEX – for example, on May 10th, in nydex.settle.20210510.s.txt available at <ftp.cme.com/pub/settle>

Please note there is no impact to trading or Daily/Final settlement Ticks/DPL's. This only impact the SPAN Settle DPL.

**Price Examples:**

Actual Price	Current SPAN Price Format	New SPAN Price Format
61.45	0006145	0061450
61.46	0006146	0061460

The change has already been made in the "New Release" versions of these files for testing.

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Clearing Operations</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing