

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-333R (Revised to add clarification highlighted in RED)

Date: September 17, 2021

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

ISVs

Effective Sunday, October 3, 2021 for trade date Monday, October 4, 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 Decimal Price Locator (DPL) for Micro WTI Crude Oil Futures. The DPL is changing from 2 to 4 to accommodate inter-commodity spreads on Globex at 4 DPL.

In addition, a price of 0.0025 minimum price increment can be assigned when trading MCL Intercommodity spreads.

Clearing Code	Current Settle Price Format	New Settle Price Format
MCL	71.01, 71.02	71.01, 71.02
SPAN file/Settle Deck	0007101 0007102	0710100 0710200

This change is available in New Release environment for testing.

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

Regards, CME Clearing