

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 23-126
DATE: April 19, 2023
SUBJECT: Revised Date, Important Changes for Settlement “stl” Files on CME ftp, May 12th

Please note that the deadline to discontinue legacy “stl” settlement files has been extended to May 12th. This is in reference to [CME Group Advisory Chadv23-037](#) published in early February.

As a reminder, this notice provides important information regarding changes and enhancements related to the daily settlement files “stl” that are currently available on CME ftp sites:

<https://www.cmegroup.com/ftp/pub/settle/>, [ftp.cmegroup.com/pub/settle](ftp://ftp.cmegroup.com/pub/settle), and <https://www.cmegroup.com/market-data/settlements.html>

With the revised date, CME is planning to eliminate the legacy stl files after May 12th, 2023 and only provide the enhanced replaced files as outlined in the table below.

In CME ftp site: <https://www.cmegroup.com/ftp/pub/settle/> and [ftp.cmegroup.com/pub/settle](ftp://ftp.cmegroup.com/pub/settle)

Old files	Discontinued	New Files	Available
stlnymex	May 12, 2023	stlnymex_v2	Feb 13, 2023
stlcomex	May 12, 2023	stlcomex_v2	Feb 13, 2023
stlpc	May 12, 2023	stlpc_v2	Feb 13, 2023
stlint	May 12, 2023	stlint_v2	Feb 13, 2023
stlcur	May 12, 2023	stlcur_v2	Feb 13, 2023
stleqt	May 12, 2023	stleqt_v2	Feb 13, 2023
stlags	May 12, 2023	stlags_v2	Feb 13, 2023
stlalt	May 12, 2023	stlalt_v2	Feb 13, 2023
nymex_future.csv	May 12, 2023	NA	NA
nymex_option.csv	May 12, 2023	NA	NA
comex_futre.csv	May 12, 2023	NA	NA
comex_option.csv	May 12, 2023	NA	NA
stleonly	May 12, 2023	NA	NA
stldme	Jan 30, 2023,	NA	NA

The new v2 files layout and specifications for the text format files are located here: <https://www.cmegroup.com/market-data/files/settlement-file-layout.pdf>

With this change, there are some differences between the old stl text files and the new v2 that are captured below:

1. Report columns are wider, making the whole report line wider (from 110 chars to 138 chars)
2. Product header will now show Clearing symbols
3. Option products will show Strike Price in Clearing format
 - a. The line items (instrument) will be sorted by Strike Price natural numerical order (i.e. from lowest to highest, negative strikes first)
4. Price fields (High/Low/Open/Last/*Settlement) that are not fraction-format-eligible will be using Clearing Price format
 - a. There will be prices in the new report that will have more precision or higher values - due to the unrounded and precision settings and wider formats
5. Report will show products for exchanges CME, CBT, NYMEX, COMEX. No other product exchanges will be reported
6. TAS and TAM products will not have Actual Volume reported
 - a. The volume info will be included in the underlying FUT data
7. STLEONLY will be decommissioned - all related products will be reported in STLEQT
8. STLDME decommissioned
9. STLINT will contain all the reported data - no more separate STLINT-P
10. Report will show JULxx instead of vs JLYxx on specific line item
11. Spot Dairy will no longer be on the files. This will mean the prices will also not be on the settlement tab. Settlement Tab will link to spot dairy page
12. UNCH will now show up as a Net Change of 0 (zero)

For more information, please contact CME Clearing at ccs@cmegroup.com or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591