

**TO:** Clearing Member Firms; Back Office Managers  
**FROM:** CME Clearing  
**ADVISORY #:** 23-037  
**DATE:** Feb 8, 2023  
**SUBJECT:** Important Changes for Settlement “stl” Files on CME ftp, February 13th

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>, and  
<https://www.cmegroup.com/market-data/settlements.html>

CME is planning to eliminate the legacy stl files on April 14<sup>th</sup>, 2023 and provide new enhanced files and make them available in text format on the CME ftp site on Feb 13<sup>th</sup>, 2023.

The changes are detailed in the below tables including the list of legacy files that will be eliminated on April 14<sup>th</sup>, 2023, as well as the new enhanced files that will be available in ftp.

**In CME ftp site:** <https://www.cmegroup.com/ftp/pub/settle/> and <ftp://cmegroup.com/pub/settle>

Old files	Discontinued	New Files	Available
stlnymex	April 14,2023	stlnymex_v2	Feb 13, 2023
stlcomex	April 14,2023	stlcomex_v2	Feb 13, 2023
stlpcp	April 14,2023	stlpcp_v2	Feb 13, 2023
stlint	April 14,2023	stlint_v2	Feb 13, 2023
stlcur	April 14,2023	stlcur_v2	Feb 13, 2023
stleqt	April 14,2023	stleqt_v2	Feb 13, 2023
stlags	April 14,2023	stlags_v2	Feb 13, 2023
stlalt	April 14,2023	stlalt_v2	Feb 13, 2023
nymex_future.csv	April 14,2023	NA	NA
nymex_option.csv	April 14,2023	NA	NA
comex_futre.csv	April 14,2023	NA	NA
comex_option.csv	April 14,2023	NA	NA
stleonly	April 14,2023	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](mailto:ccs@cmegroup.com) or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591