

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 23-372

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

Effective **Sunday, January 21** (trade date Monday, January 22), please be advised that The New York Mercantile Exchange, Inc; (NYMEX, or EXCHANGE) will list the below inter commodity spread on **CME Globex**.

Product Name	Code	Leg Ratio	Min Tick
Henry Hub Natural Gas Futures vs. E-mini Natural Gas Futures	NG:QG	1:4	0.00025

To accommodate the above spread tick, the outright futures DPL (Decimal Precision Locator) for QG (E-mini Natural Gas Futures) changes from **3 to 5**. Please note that there is no change to the outright futures trade tick which remains at 0.005

Product Name	Clearing Code	Current DPL	New DPL
E-mini Natural Gas Futures	QG	3	5

Price examples before and after

Clearing Code	Current Settle Price Format	New Settle Price Format	Current Settle Deck and SPAN File Price Format	New Settle Deck and SPAN File Price Format
QG	2.145	2.14500	0002145	0214500
	2.235	2.23500	0002235	0223500

The above DPL change will be available for customer testing in New Release on Monday, December 18.

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-1000
CME Clearing House	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