CME Group

FIXML Settlement Price File Sample Messages

Version: 1.2
12/21/10

Contents

1.0 Overview

This document contains Settlement Price File samples for the following products:

- Futures (FUT)
- Options on Futures (OOF)
    - CME CE Options on Futures (OOF)

The settlement price files can be found at: ftp://ftp.cme.com/pub/settle/, as well as the **firm/pub/settle** directory on the CME Group private network. For more information and complete tag descriptions, refer to the FIXML Settlement Price File Message document.

In general, all FIXML settlement price files contain:

- A standard xml header, (<?xml version="1.0" encoding="UTF-8"?>)
- A FIXML root element opening element (<FIXML>)
- An indicator stating that this file contains more than one message (<Batch>)
- Repeating Market Data Snapshot Full Refresh messages that contain:
    - The clearing business date in the main block, for example, <MktDataFull BizDt="2008-12-23">
    - An Instrument Block, containing details necessary to identify the contract
    - An Underlying Instrument Block, if applicable
    - Repeating "Full" Blocks, with prices and the conditions defining the price.

2.0 Futures (FUT)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<MktDataFull	
5	BizDt="2008-12-09" >	Logical trade date.
6	<Instrmt	
7	Exch="CME"	Product exchange.
8	ID="01"	Clearing assigned code for the product ID. 01=Future.
9	Sym="ZCZ9"	Symbol.
10	SecTyp="FUT"	FUT=Future.
11	CFI="FFCPSO"	CFI Code for the Instrument. This is a field for future deprecation.
12	MMY="200906"	Contract period code.
13	Src="H" />	Source of security type value.
14	<Full	
15	Typ="6"	Market data entry type relating to settlement price.
16	Px="18.97"	Settlement price.
17	Mkt="CME" />	Market publisher of settlement price.
18	</MktDataFull>	
19	</Batch>	
20	</FIXML>	

3.0 Options on Futures (OOF)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<MktDataFull	
5	BizDt="2008-12-09" >	Logical trade date.
6	<Instrmt	
7	Exch="CME"	Product exchange.
8	ID="2C"	Clearing assigned code for the product ID.
9	Sym="ZCZ9"	Symbol.
10	SecTyp="OOF"	Description of the instrument. OOF=Option on future.
11	PutCall="0"	Indicates put or call. 0=Put.
12	CFI="OPACPS"	CFI Code for the Instrument. This field is slated for deprecation.
13	StrkPx="0.77"	Strike price.
14	MMY="200812"	Contract period code.
15	Src="H" />	Factor multiplied to Contract Value Factor (CVF) and price to arrive at the swap value.
16	<Undly	
17	Exch="CME"	Product exchange.
18	ID="C1"	Clearing assigned code for the underlying product ID.
19	SecTyp="FUT"	Market data entry price for underlying.
20	CFI="FXXXXX"	CFI code for the underlying.
21	MMY="200903" />	Contract period code.
22	<Full	
23	Typ="6"	Market data entry type relating to settlement price.
24	Px="0.0022"	Settlement price.
25	PxDelta="-0.20392"	Delta of settlement price.
26	Mkt="CME"/>	Market publisher of settlement price.
27	</MktDataFull>	
28	</Batch>	
29	</FIXML>	

3.1 Clearing CE Options on Futures (OOF)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<MktDataFull	
5	BizDt="2010-09-14" >	Logical trade date.
6	<Instrmt	
7	Exch="NYMEX"	Product exchange.
8	ID="KD"	Clearing assigned code for the product ID.
9	Sym="KD"	Symbol.
10	SecTyp="OOF"	Description of the instrument. OOF=Option on future.
11	CFI="OCEXCS"	CFI Code for the Instrument. This field is slated for deprecation.
12	StrkPx="4.9"	Strike price.
13	MMY="20100914"	Contract period code.
14	Src="H"	Source of security type value.
15	MatDt="2010-09-14"	Date of maturity or Settlement Date.
16	PutCall="1">	Indicates put or call. 1=Call.
17	<Evnt	
18	EventTyp="7"	Code to represent the type of event. 7 = Last Eligible Trade Date
19	Dt="2010-09-14"	Date of event.
20	Txt="20100914"/>	Execution details.
21	</Instrmt>	
22	<Undly	
23	Exch=" NYMEX "	Product exchange.
24	ID="NG"	Clearing assigned code for the underlying product ID.
25	SecTyp="FUT"	Market data entry price for underlying.
26	CFI="FXXXXX"	CFI code for the underlying.
27	MMY="201010" />	Contract period code.
28	<Full	
29	Typ="6"	Market data entry type relating to settlement price.
30	Px="0.0"	Settlement price.
31	PxDelta="0.0"	Delta of settlement price.
32	Mkt="NYMEX"/>	Market publisher of settlement price.
33	</MktDataFull>	
34	</Batch>	
35	</FIXML>	

4.0 Revision History

Version	Date	Author	Description
1.0	4/1/09	DT/CR	Initial Release.
1.1	11/19/09	NU/AB	Reformatted samples. Made sample descriptions shorter.
1.2	12/21/10	DT	Added section: "Clearing CE Options on Futures".