CME Group
A CME/Chicago Board of Trade/NYMEX Company

FIXML Settlement Price File Samples

Version: 1.1
11/19/09

Contents

1.0 Overview

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

- Futures (FUT)
- 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	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<Batch>		
4	<MktDataFull		
5	BizDt="2008-12-09 >	Logical trade date.	715
6	<Instrmt		
7	Exch="CME"	Product exchange.	207
8	ID="01"	Clearing assigned code for the product ID. 01=Future.	48
9	Sym="ZCZ9"	Symbol.	55
10	SecTyp="FUT"	FUT=Future.	167
11	CFI="FFCPSO"	CFI Code for the Instrument. This is a field for future deprecation.	608
12	MMY="200906"	Contract period code.	200
13	Src="H" />	Source of security type value.	22
14	<Full		
15	Typ="6"	Market data entry type relating to settlement price.	269
16	Px="18.97"	Settlement price.	270
17	Mkt="CME" />	Market publisher of settlement price.	275
18	</MktDataFull>		
19	</Batch>		
20	</FIXML>		

3.0 Options on Futures (OOF)

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<Batch>		
4	<MktDataFull		
5	BizDt="2008-12-09"	Logical trade date.	715
6	<Instrmt		
7	Exch="CME"	Product exchange.	207
8	ID="2C"	Clearing assigned code for the product ID.	48
9	Sym="ZCZ9"	Symbol.	55
10	SecTyp="OOF"	Description of the instrument. OOF=Option on future.	167
11	PutCall="0"	Indicates put or call. 0=Put.	201
12	CFI="OPACPS"	CFI Code for the Instrument. This field is slated for deprecation.	608
13	StrkPx="0.77"	Strike price.	202
14	MMY="200812"	Contract period code.	200
15	Src="H" />	Factor multiplied to Contract Value Factor (CVF) and price to arrive at the swap value.	22
16	<Undly		
17	Exch="CME"	Product exchange.	207
18	ID="C1"	Clearing assigned code for the underlying product ID.	48
19	Typ="FUT"	Market data entry price for underlying.	269
20	CFI="FXXXXX"	CFI code for the underlying.	608
21	MMY="200903" />	Contract period code.	200
22	<Full		
23	Typ="6"	Market data entry type relating to settlement price.	269
24	Px="0.0022"	Settlement price.	270
25	PxDelta="-0.20392"	Delta of settlement price.	811
26	Mkt="CME"/>	Market publisher of settlement price.	866
27	</MktDataFull>		
28	</Batch>		
29	</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.