CME Group

CME CLEARING ADVISORY NOTICE

11-315

To: Clearing Members Firms
Back Office Managers
Software Providers

From: CME Clearing

Subject: Reminder: Volume and Open Interest Added to FIXML Settlement Price Files Coming **September 12, 2011**

Date: September 8, 2011

CME Group will begin publishing the prior-day volume and open interest on the **Futures and Options** FIXML settlement price files on **September 12, 2011.** If you use any of the CME Group FIXML settlement price files, you will want to ensure that your systems can load settlement data regardless of whether you plan to use the new information or not.

The original Clearing Advisory Notices for this (11-293 and 11-307) was distributed on August 19, 2011, and August 29, 2011, respectively.

CDS FIXML settlement price files began carrying the new blocks on business date **August 29, 2011**,

Two new repeating “Full” blocks will appear as shown below, highlighted in yellow (the descriptions highlighted in green will not be on the actual messages):

```
<MktDataFull BizDt="2011-07-22">
  <Instrmt Exch="CME" ID="SP" Sym="SP" SecTyp="FUT" CFI="FFICSO" MMY="201109" Src="H"
       MatDt="2011-09-16">
    <Evnt EventTyp="7" Dt="2011-09-15" Txt="20110915"/>
  </Instrmt>
  <Full Typ="6" Px="1341.0" Mkt="CME"/>
  <Full Typ="B" Sz="123456" Mkt="CME" OpenClsSettlFlag="4"/>   <!—prior day’s volume -->
  <Full Typ="C" Sz="234567" Mkt="CME" OpenClsSettlFlag="4"/>   <!—prior day’s open interest -->
</MktDataFull>
```

Within the “Full” elements, Typ=”B” means volume, and Typ=”C” means open interest. The “Sz” attribute’s value represents the actual quantity of volume or open interest. OpenClsSettlFlag=”4” qualifies the number as prior-day data.

As a reminder, while FIXML elements must occur in a particular order, repeating elements with the same name (e.g. <Full>) may occur in any order relative to each other. Attributes within any element may also be in any order.

Test CME Group FIXML settlement price files are available for:

- CME - futures and options
- CBT – futures and options
- NYMEX – futures and options
- COMEX – futures and options
- CDS – credit default swaps

All sample files except CDS are located at: ftp://ftp.cmegroup.com/pub/settle/nr/. The CDS files are named "cds-YYYY-MM-DDWithOpenClsSettleFlag.xml," and are located in the Firms' PUB/CMD directory on the secure server, alongside the current Production and New Release files.

Please note that the test files have mostly zero "Sz" quantities, but are valid for testing. Also, contracts that trade in notional value can have quantities to the precision of the currency in which they settle (i.e. Sz="12345679.87' is valid for a USD-denominated contract that trades in notional value).

If you have any questions or concerns, please contact CCS at 312-207-2525, or CCS@cmegroup.com