CME Group

FIXML Settlement Price File Message

Version: 1.1
7/20/10

Contents

1.0 Overview

This document contains specifications for the following Settlement Price File messages:

- Futures (FUT) Message
- Options (OOF) Message
- Options (OPT) Message

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.

2.0 Settlement Price File Specifications

The following table lists the specifications for the Settlement Price file.

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
MktDataFull						
715	ClearingBusiness Date	BizDt	Date	2007-05-17	The date on which a trade is formally cleared and settled by the CCP. Conditionally required on cleared trade reports generated by the CCP.	
MktDataFull/Instrmt						
48	SecurityID	ID	String	ZCZ9	Used as the primary identifier for the traded security. This will be the Clearing Assigned code for the Product ID.	
22	SecurityIDSource	Src	String	H	Identifies the class or source of the SecurityID (48) value. Required if SecurityID is specified. 100+ are reserved for private security identifications.	H = Clearing House / Clearing Organization

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
167	Security Type	SecTyp	String	OOF	Type of instrument.	FUT = Future OOF = Option OPT = Option OOC = Options on Combo Note: See the Instrument definition for other enumerations.
200	MaturityMonthYear	MMY	String	200806	The expiration period code of an instrument. Used in combination with Symbol or SecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN, where ‘w’ represents a reference to ‘week’.	
541	MaturityDate	MatDt	Date	20080612	The expiration date of an option or futures instrument. The full date format is YYYYMMDD.	

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
207	SecurityExchange	Exch	String	CME	The exchange or exchanges on which an instrument is listed. Used as part of a business key instrument identifier.	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
107	SecurityDesc	Desc	String	LIVE CATTLE FUTURES	A brief description of the instrument. The description usually follows a strict pattern and may be uniquely defined.	
55	Symbol	Sym	String (20)	6C2	Represents the ITC product description.	
201	PutOrCall	PutCall	Integer	0	Indicates whether an option contract is a put or call.	0 = Put 1 = Call
608	CFICode	CFI	String (8)	FXXXXX	CFI Code. This field is stated for deprecation.	
228	Factor	Fctr	Float		Swap value factor used for valuing interest rate swaps.	
202	Strike Price	StrkPx	Price	112.0000000	Strike Price for an Option.	
*** MktDataFull /Instrmt/Event (Repeating)**						

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
58	Text	Txt	String		May be used by the executing market to record any execution details that are particular to that market.	
**** MktDataFull/Full (Repeating)**						
269	MDEntryType	Typ	Char	6	The Type of Market Data Entry in the Price.	0 = Bid Price 4= Opening Price 6 = Settlement Price 7 = Daily High 8 = Daily Low N = High Bid O= Low Bid
270	MDEntryPrice	Px	Decimal	102.55	The price associated with the Entry Type.	
811	PriceDelta	PxDelta	Decimal	0.667	The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based. This value is normally between -1.0 and 1.0.	

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
275	MDMkt	Mkt	String	CME	The Exchange publishing the quote or Trade.	A Valid Exchange
286	OpenCloseSettlFlag	OpenClsSettlFlag	Char	5	Indicates the type of price. **Note:** For Intraday prices only.	1 = Session Open/Close settlement 4 = Actual Price 5 = Theoretical Price value
MktDataFull/Undly						
207	SecurityExchange	Exch	String	CME	The exchange or exchanges on which an instrument is listed. Used as part of a business key instrument identifier.	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
48	SecurityID	ID	String	ZCZ9	Used as the primary identifier for the traded security. This will be the Clearing Assigned code for the Product ID.	

FIX Tag	FIX Attribute Name	FIXML	Data	Sample	Description	Enumerations
200	Matur	MMY	String	200806	The expiration period code of an instrument. Used in combination with Symbol or SecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN, where ‘w’ represents a reference to ‘week’.	

3.0 Revision History

Version	Date	Author	Description
1.0	4/1/09	DT/CR	Initial Release
1.1	7/20/10	NU	Add CCE and CEE to tag 207-Exch. Replace cover page with new branding, remove IRS references.