CME Group

A CME/Chicago Board of Trade Company

FIXML Settlement Price File Overview

Version: 1.0

Initial Release: 4/1/09

Contents

1.0 Introduction

This document contains information about the components of the FIXML Settlement Price file. CME Clearing uses the Settlement Price File to disseminate the settlement prices for Futures, Options and Interest Rate Swaps.

Final FIXML settlement price files are available for the following exchanges/venues:

Exchange/Venue	Description
CBT Exchange	file name cbt.settle.YYYYMMDD.s.xml
CME Exchange	file name cme.settle.YYYYMMDD.s.xml
CME Interest Rate Swaps	file name cme.sws.usd.YYYYMMDD.xml

There are several different potential filename extensions. These are denoted near the end of the file name.

File Extension	Description
.s.	Indicates final settlement prices.
.e.	Indicates early settlement prices, which are preliminary final settlement prices for all Agricultural, FX, and Interest Rate products.
.eur.	For Interest Rate Swaps, there is an early version of the file, which contains final settlements for EUR-based products, but yesterday's settlement prices for USD-based products.

1.1 CME Clearing Contact Information

For more information please contact:

- +1 312 207 2525, or
- email: ccs@cmegroup.com

2.0 File Dissemination

Customers can obtain and load the settlement price files. These messages are available as static file downloads at the following times:

Interest Rate Swaps - USD	Approximately 2:00 p.m. CST daily.
Interest Rate Swaps - EUR	Approximately 10:00 a.m. CST daily.
CME Exchange and CBOT Exchange	Approximately 5:00 p.m. CST daily.
NYMEX, COMEX and DME	Before 7:30 p.m. CST daily.

The settlement price files are located at, **ftp://ftp.cme.com/pub/settle/**, as well as the **firm/pub/settle** directory on the CME Group private network.

3.0 Common Components of Settlement Price Files

This section describes the:

- Market Data Full Root Element
- Instrument Block
- Event (repeating) Block
- Full (repeating) Block.

3.1 Market Data Full (MktDataFull) Root Element

This block contains the business date on which a settlement price is formally cleared and settled by the CCP.

3.2 Instrument (MktDataFull/Instrmt) Block

This block contains information identifying the instrument.

3.3 Event (MktDataFull/Instrmt/Event) (Repeating) Block

This block contains additional information such as the event type and the event date.

3.4 Full (MktDataFull/Full) (Repeating) Block

This block contains information on pricing and quoting, such as settlement prices, option deltas, highs, lows, and swap value factors.

3.5 Underlying Block (MktDataFull/Undly) Block

This block defines the underlying instrument, the instrument on which the option is based.

4.0 Revision History

Version	Date	Author	Description
1.0	4/1/09	DT/CR	Initial Release