

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 14-215

DATE: June 3, 2014

SUBJECT: FIXML Settlement Price Files for Futures, Options and Forwards Upgrade Coming
June 23, 2014

Beginning trade date June 23, 2014, newly formatted FIXML Settlement Price files will replace the current versions for Futures, Options, and Forwards Settlement Price files. CDS FIXML Settlement Price files will ***not*** change in any way at this time.

While the actual data in the files has been validated to be identical to Production, there may be some spacing differences in the files, due to their indented (not single-line) format. In addition, as always, attributes with a given block may occur in any order.

We do not expect to have issues with the new files that will be located at ftp.cmegroup.com/pub/settle, and in the firms' public secure FTP directory, but do encourage you to test with the sample files located at [ftp://ftp.cmegroup.com/pub/span/data/cme/test/FIXML_Settlement_Price_File_Testing/](http://ftp.cmegroup.com/pub/span/data/cme/test/FIXML_Settlement_Price_File_Testing/) well in advance of June 23, 2014.

There are two sets of files in the Testing folder. One set is plain text, unzipped xml that you can save to your local system, if you only use a subset of the available files. The other set is the same data, all zipped into one .zip file. Note that the names of the files contained in the test directory are not the names of the files that CME Group will transfer to the ftp sites when the replacement process goes live on June 23, 2014. The test files have been given different filenames in order to differentiate them from the current production versions

Finally, CME Group does not typically distribute New Release Settlement Price files. However, New Release files are generated each evening, and can be supplied to you upon request, if further testing is desired beyond the current set of test files.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.