Settlements

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OneChicago provides daily and historical settlement/summary data free to download for individual use.

Overview:

Resources:

- Daily Settlement Prices
- Exchange Summary PVOI

Latest Data

Quick Links

Settlement Data Archive

Exchange Summary Archive

Additional Resources

OneChicago Products

Corporate Actions on SSFs

Tradable Instruments

ONE Product Complex

Availability

The complete file publication begins daily at **06:30 CT** effective for the previous business day to update open interest figures on the PVOI data set. Day-of data sets for Settlement Prices and Exchange Summary (PVOI) are published **16:30 CT** and **17:15 CT** respectively. The publication process runs **5 day s a week (M-F)**.

Note the PVOI data set for current day does not include open interest figures until the following business day.

Files and Content

The sections below describe each file as part of the settlements data set. It is important to note that the exchange only settles and summarizes cleared product-contracts. The exchange makes available two (2) data sets for daily and historical settlement activity:

Daily Settlement Prices - The daily settlement prices file simply contains the exchange published settlement price for the specified trade date for all cleared product-contracts.

Exchange Summary PVOI - The PVOI data set contains prices (OHLC), volume, open interest and daily settlement for all cleared product-contracts. OI is updated on the following business day.

Settlement Methodology

All OneChicago Products follow the same settlement methodology continuously compounding the official closing price of the underlying equity at a specified rate over the time duration between the current trade date and maturity of the future.

$$F = S \times e^{rt}$$

F - the futures price
S - the underlying security price
r - the market derived rate
t - the time to expiration

For products having multiple underlying components (Corporate Actions on SSFs), each component future prices is weighted according to their specific share contribution to the settlement of 1 contract and summed to derive the future price for the product-contract.

Final Settlement

Final settlement occurs on the date of expiration. OneChicago Products are available for trading on expiration day until the trading session close. Final settlement prices are calculated using the official closing price published by the primary listing exchange for each security that underlies an SSF. Depending on the properties of the SSF, the contract may be physically settled or cash settled, and if physically settled, delivery of the security T+1 or T+2. See Cleared Future Products for more information.

Corporate Actions Products and Settlement Data on Ex-Date

As all OneChicago Products are cleared at the OCC (see Clearing Services), making the product-contract affected by a corporate action available on ex-date at the same time as the first trade date for the newly created corporate action product is contingent on the clearing house ability to support the scenario. Currently, the OCC does not support this functionality. As such, OneChicago does not make available for trading/clearing, or settle any product-contracts affected by a corporate action on the ex-date of the corporate action. For more information about corporate actions please visit Corporate Actions on SSFs. Customers should fully leverage the ONE Product Complex data sets to ensure an up-to-date product reference database.

Example of corporate action affecting a product-contract and the availability of trading/pricing. Note that not all CAs result in the return of the original product on Ex-Date + 1.

Day	Product	Trading/Clearing	Settlement Prices	Exchange Summary
0 (Ex-Date - 1)	IGZ1D	YES	YES	YES
1 (Ex-Date)	IGZ1D	NO	NO	NO
	IGZ2D	YES	YES	YES
2 (Ex-Date + 1)	IGZ1D	YES	YES	YES
	IGZ2D	YES	YES	YES

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Exchange Summary Archive