

Volume

1.0

OneChicago, LLC. File Technical Specification

Settlement Prices File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Settlement Prices File

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Questions regarding this document can be directed to OneChicago via e-mail at apigroup@onechicago.com

Change Notice

Date	Version	Description of Change
January 12, 2016	V1.0	Initial Document

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1.0 Introduction

OneChicago publishes content that can be downloaded from the public FTP server located at: <https://ftp.onechicago.com>.

This document describes the Settlement Prices File, which contains the official settlement prices for all listed SSF contracts of the current trade date.

1.1 File Cycle

Day	Time
Each business day excluding holidays.	17:30 ET

1.2 File Name

SETTLEMENT.PRICES.YYYYMMDD.csv

2.0 Connectivity

The public FTP server <https://ftp.onechicago.com> is accessible over general internet.

3.0 File Overview

The file is comma separated value (CSV) with column headers in the first row.

3.1 Location

https://ftp.onechicago.com/market_data/settlement_prices/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Notes
Symbol	string	6	Exchange assigned listing symbol.
MaturityDate	string	8	YYYYMMDD
SettlePx	double	double	The official exchange assigned settlement price.
TradeDate	string	8	The date of the settlement price. YYYYMMDD

3.3 Sample

```
Symbol,MaturityDate,SettlePx,TradeDate  
AAPL1C,20151120,114.030000,20151027  
AAPL1C,20151218,114.040000,20151027  
AAPL1C,20160318,113.590000,20151027  
AAPL1C,20160617,113.200000,20151027
```