STL INT Settlements

STL settlement files contain preliminary and final pre-clearing daily settlement prices for CME Group futures and options contracts. Preliminary settlement prices are published periodically throughout the day but are subject to change until the final prices are posted. This dataset includes the open, high, low, last, current day settlement, point change, estimated volume, prior day settlement, prior day volume and prior day open interest.

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Dates Available

File Name	Start Date	End Date
STL.INT	Jan 14, 2019	Present

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Sample Files

File Name
STL.INT

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Layout Guide

Field Name	Description	Example Values	Supported Format
MTH /STRIKE	The delivery month and year for the future. If an option, the strike price.	DEC18 10000	MMMYY Alphanumeric
OPEN	Represents the first price at which a contract traded after opening for the instrument and trade date.	97.0100	Number
HIGH	Highest trade price or highest bid price for the trading day.	97.3300B 97.7900	Number
LOW	Lowest trade price or highest bid price for the trading day.	97.3100A 97.6600	Number
LAST	Represents the most recent bid, ask or trade price for a given instrument on that trade date.	96.8850A 97.3200B	Number
SETT	Settlement price for current trade date.	100.1200 CAB (Options)	Alphanumeric
PT CHGE	Represents the point change which is calculated as the difference between the current settlement price and prior day settlement price.	UNCH +.0100 -.0050	Alphanumeric

EST. VOL	Estimated cumulative volume for the contract and trade date. It's an estimate because until all floor volumes are entered into clearing, we don't know the exact quantities.	110297 (blank)	Number
PRIOR DAY SETT	Settlement price for the previous trade date.	100.3200 CAB (Options)	Alphanumeric
PRIOR DAY VOL	Cleared volume representing the sum of Globex, floor and privately negotiated contract volumes for the prior trade date.	20000 (blank)	Number
PRIOR DAY INT	Prior day open interest represents the total number of contracts long or short in the respective month.	180000 (blank)	Number

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FAQ

What format is the file delivered in?

STL.INT files are delivered in .JSON format.

How many times will the file be published on a given trade date?

You will receive five preliminary files along with one final pre-clearing file.

When are these files delivered?

File Name	Description	Preliminary Publish Times	Final Pre-Clearing Publish Time
stlint	Interest Rates	14:15, 14:30, 15:02, 15:30, 16:30	18:00

What is the difference between Preliminary & Final Pre-Clearing STL Files?

Preliminary settlement files are published periodically throughout the day bu are subject to change until the final pre-clearing files are posted. The type of file being published is specified in the file header.

What dates are available for Block Trade data?

The files are available starting January 14, 2019.

Do you have sample files available?

Yes. View sample files.

Are bids and asks included in STL files?

Not all bids and offers are contained in STL files, but offers that occur at or below the previous last price are included. These prices are indicated with an "A" appended to the end of the corresponding price field. Bids that occur at or above the previous last price are flagged with a "B" appended to the end of the corresponding price field.

Why are some expiries and/or strikes missing settlements?

We do not currently provide settlements for expiries or option strikes that have not traded that day and do not have open interest.

Do STL files include both floor and CME Globex prices?

Yes, both venues are included in the dataset.

Are spreads included in the STL INT files?

No only plain vanilla futures and options products are included in the file.

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