



OCC Equity Special Settlements Guide

Version 1.0.0 (Mar 2024)



algoseek | the market data company

We provide research market data for machine learning and quantitative trading



CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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REVISION SUMMARY

| Effective Date | Version | Revision Type | Description |
|----------------|---------|---------------|-----------------------------------|
| Feb 6, 2024 | 1.0.0 | Release | An initial version of the dataset |



INTRODUCTION

The OCC Equity Special Settlements dataset provides information about non-standard (adjusted) equity option contracts listed on US public exchanges. Non-standard option contracts appear after certain corporate events for underlying securities. The dataset includes the basic information for option contracts such as the options symbol, underlying symbol, etc, along with specific information related to how exercise and assignment activity was settled, the total number of components of delivery associated with the settlement of the traded option symbol, etc.

The algoseek OCC Equity Special Settlements dataset is a good source of information on non-standard equity options that can clarify its specifications and behavior. It can be a matter of interest for some sophisticated traders, researchers, or others who see such contracts as their use case.

The data is available from Nov 1, 2017.

DATA ORGANIZATION AND FILE FORMAT

algoseek provides OCC Equity Special Settlements data in plain text CSV files per trading day. The first row of the CSV file is a fixed header, and then rows of data correspond to specific records (see Table 2). Also, there is a possibility to get all historical data in one file.

Table 1 demonstrates the full list of data fields in the OCC Equity Special Settlements file with sample content, in which rows and columns are inverted for the convenience of the document display.

Table 1: OCC Equity Special Settlements Sample Data

| | | | | | | |
|-----------------------------|----------|----------|----------|----------|----------|----------|
| ProcessDate | 20240315 | 20240315 | 20240315 | 20240315 | 20240315 | 20240315 |
| SettlementDate | | | 20240318 | 20240318 | | |
| OptionTicker | AEMD1 | AFMD1 | AGEN1 | AGEN1 | AGEN1 | AGRT1 |
| UnderTicker | AEMD | AFMD | AGEN | USD | INKT | AGRT |
| UnderType | S | S | S | S | S | S |
| StrikeCurrency | USD | USD | USD | USD | USD | USD |
| TotalDelivComponents | 01 | 01 | 03 | 03 | 03 | 01 |
| DeliveryComponents | 01 | 01 | 01 | 02 | 03 | 01 |
| SettlementMethod | CNS | CNS | CNS | MON | CNS | CNS |
| StrikePercent | 100 | 0 | 95 | 0 | 5 | 100 |



| | | | | | | |
|-------------------------|----------|----------|----------|----------|----------|----------|
| DeliverableUnits | 10 | 10 | 100 | 100 | 1 | 2 |
| CashAmount | 0.000000 | 0.000000 | 0.000000 | 0.010200 | 0.000000 | 0.000000 |

Table 2 (below) provides the name, brief description, and data type for each data field (column) in the OCC Equity Special Settlements CSV file.

Table 2: OCC Equity Special Settlements CSV File Fields Schema

| Field | Type (Format) | Missing | Description |
|----------------------|--------------------------|----------------|--|
| ProcessDate | string (yyyymmdd) | Never | The date in yyyymmdd format on which the record was created by OCC |
| SettlementDate | string (yyyymmdd) | Blank | The date in yyyymmdd format on which delivery of and payment for product is due to |
| OptionTicker | string | Never | Symbol name |
| UnderTicker | string | Never | Underlying symbol name |
| UnderType | string | Never | Type of underlying security |
| StrikeCurrency | string | Never | The currency of the strike price |
| TotalDelivComponents | integer | Never | The total number of components of delivery associated with the settlement of the traded option symbol |
| DeliveryComponents | integer | Never | The number of a specific component of delivery that is represented by the record |
| SettlementMethod | string | Never | The manner in which exercise and assignment activity will be settled |
| StrikePercent | integer | 0 | Percentage of the strike price allocated for settlement |
| DeliverableUnits | integer | Never | The per-contract number of deliverable units of cash, stocks, bonds, or currencies to be delivered or received upon settlement |
| CashAmount | decimal | 0.000000 | Per-contract cash amount to be allocated upon settlement |