

Volume

1.0

OneChicago, LLC. File Technical Specification

Position Limits File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Position Limits 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
June 16, 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 Position Limits File, which contains the number of contracts above, either long or short, which any single beneficial owner may not exceed for the five days before expiry.

Position Limits count positions aggregated across all products associated with a single underlying symbol.

Disclaimer: Contents of this file are subject to change.

1.1 File Cycle

Day	Time
Once per day excluding holidays and weekends.	07:30 ET

1.2 File Name

POSITION.LIMITS.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/position_limits/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Notes
ComponentSymbol	string	8	Ticker symbol
PositionLimit	int	20	<p>The number of contracts, either long or short, which any single beneficial owner may not exceed for the five days before expiry.</p> <p>Position Accountability (-1):</p> <p>Accounts that hold net positions greater than 22,500 in a product are subject to Position Accountability. Reporting firms must provide information to the exchange upon request and consent to halt increasing their positions when so ordered by the exchange.</p>

3.3 Sample

ComponentSymbol, PositionLimit
 A, 13500
 AA, -1
 AAL, 13500
 AAN, 13500
 AAP, 13500
 AAPL, -1
 AAXJ, 13500
 AB, 13500
 ABB, 13500
 ABBV, 13500
 ABC, 13500
 ABEV, 13500
 ABMD, 13500
 ABT, 13500
 ABX, 22500
 ACAD, 13500
 ACAS, 13500
 ACC, 13500
 ACGL, 13500