

Volume

1.2

OneChicago, LLC. File Technical Specification

Product Catalog File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Product Catalog File

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Support and Questions Regarding This Document

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
March 2, 2016	V1.1	Added fields ProductID, PreOpenTime, OpenTime, and CloseTime. Removed field PositionLimit. Altered field Symbol length from 6 to 13.
February 26, 2018	V1.2	Added "Block Spread" option for ProductSubType

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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 Product Catalog File, which contains market place assigned instrument information of the available contracts for the current trading day.

1.1 File Cycle

Day	Time
Each business day excluding holidays.	07:30 ET

1.2 File Name

PRODUCT.CATALOG.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/product_catalog/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Description
ProductID	int	20	Exchange assigned product identifier
Symbol	string	13	Exchange assigned listing symbol.
MPSecID	int	20	Exchange assigned instrument identifier.
ProductType	int	2	14 = SSF 15 = EFP 16 = Spread
ProductSubType	int	2	0 = SSF 1 = Block 2 = EFP 3 = Block Spread 4 = SSF Spread
MaturityDate	string	8	YYYYMMDD
MaturityDateBack	string	8	For spread instruments, is populated with expiration date of back leg. YYYYMMDD
PrimaryLegMPSecID	int	20	Exchange assigned instrument identifier for the associated SSF instrument.
SecondaryLegMPSecID	int	20	For spread instruments, is the exchange assigned instrument identifier for the associated back leg SSF instrument.
ContractMultiplier	double	double	The number of shares per contract.
PreOpenTime	int	6	Time product is in a pre-open state and is available for restricted market place activity. hhmmss
OpenTime	int	6	Time product is in an open state and is available for all market place activity.

			hhmmss
CloseTime	int	6	Time product is in a closed state and is not available for trading. hhmmss

3.3 Sample

ProductID, Symbol, MPSecID, ProductType, ProductSubType, MaturityDate, MaturityDate Back, PrimaryLegMPSecID, SecondaryLegMPSecID, ContractMultiplier, PreOpenTime, OpenTime, CloseTime

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