

Volume

1.4

OneChicago, LLC. File Technical Specification

Product Listings File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Product Listings 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
February 19, 2016	V1.1	Use of CUSIP removed
March 29, 2016	V1.2	ComponentQuantity column added
April 4, 2016	V1.3	ComponentSecurityType column added
October 7, 2016	V1.4	IDBBGlobal Decommissioned. Field no longer populated

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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 Listings File, which contains base product definitions for active contract listings.

Disclaimer: Contents of this file are subject to change as it contains third party content.

1.1 File Cycle

Day	Time
Twice per day excluding holidays.	04:30 ET (for the current day) 18:30 ET (for next day)

1.2 File Name

PRODUCT.LISTINGS.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/product_listings/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Notes
ProductID	int	20	Exchange assigned product identifier.
Symbol	string	6	Exchange assigned listing symbol.
MaturityDate	string	8	YYYYMMDD
LTRCode	string	5	Exchange assigned reference code for large trade reporting.
ClearingCode	string	6	Exchange assigned reference code for product clearing with the OCC.
IDBBGlobal	string	20	Decommissioned. Field is empty.
ProductType	string	3	Product listing type Acceptable values: SSF
ContractMultiplier	double	double	The number of shares per contract.
StartDate	string	8	The first day the contract is available for trading. YYYYMMDD
LastAvailableDate	string	8	The last day the contract is available for trading, differs from MaturityDate in the event of an early delisting. YYYYMMDD
SettlementDate	string	8	The day of settlement where contract will settle to CASH or PHYS YYYYMMDD

SettlementType	string	6	Describes the type of settlement for the contract Acceptable values: CASH PHYS
PositionLimit	int	20	The number of contracts, either long or short, which any single beneficial owner may not exceed for the five days before expiry. Position Accountability (-1): 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.
ComponentSymbol	string	8	The associated component symbol for the specified contract.
ComponentIDMICPrimExch	string	10	MIC code for primary exchange of ComponentSymbol.
ComponentIDBBGlobal	string	20	Bloomberg ID for the ComponentSymbol.
ComponentIndustrySector	string	30	Industry Sector for the ComponentSymbol.
ComponentQuantity	double	double	Deliverable quantity per contract.

ComponentSecurityType	string	50	Component symbol security type.
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3.3 Sample

ProductID, Symbol, MaturityDate, LTRCode, ClearingCode, IDBBGlobal, ProductType, ContractMultiplier, StartDate, LastAvailableDate, SettlementDate, SettlementType, PositionLimit, ComponentSymbol, ComponentIDMICPrimExch, ComponentIDBBGlobal, ComponentIndustrySector, ComponentQuantity, ComponentSecurityType

106020,A1D,20160415,AD1,A1D,,SSF,100.000,20160222,20160415,20160420,PHYS,13500,A,XNYS,BBG000C2V541,Industrial,100,Common Stock
106020,A1D,20160520,AD1,A1D,,SSF,100.000,20160321,20160520,20160525,PHYS,13500,A,XNYS,BBG000C2V541,Industrial,100,Common Stock
106020,A1D,20160617,AD1,A1D,,SSF,100.000,20151019,20160617,20160622,PHYS,13500,A,XNYS,BBG000C2V541,Industrial,100,Common Stock
106020,A1D,20160916,AD1,A1D,,SSF,100.000,20160119,20160916,20160921,PHYS,13500,A,XNYS,BBG000C2V541,Industrial,100,Common Stock
102807,AA1D,20160415,AAD1,AA1D,,SSF,100.000,20160222,20160415,20160420,PHYS,-1,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
102807,AA1D,20160520,AAD1,AA1D,,SSF,100.000,20160321,20160520,20160525,PHYS,-1,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
102807,AA1D,20160617,AAD1,AA1D,,SSF,100.000,20151019,20160617,20160622,PHYS,-1,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
102807,AA1D,20160916,AAD1,AA1D,,SSF,100.000,20160119,20160916,20160921,PHYS,-1,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
109051,AA1H,20160407,AUZA1,AA1H,,SSF,100.000,20160331,20160407,20160408,PHYS,22500,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
109048,AA1M,20160404,ARJP1,AA1M,,SSF,100.000,20160328,20160404,20160405,PHYS,22500,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
109049,AA1T,20160405,AOXI1,AA1T,,SSF,100.000,20160329,20160405,20160406,PHYS,22500,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
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109057,AA2F,20160408,ASXV1,AA2F,,SSF,100.000,20160401,20160408,20160411,PHYS,22500,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
109053,AA2M,20160411,AUYQ1,AA2M,,SSF,100.000,20160404,20160411,20160412,PHYS,22500,AA,XNYS,BBG000B9WJM6,Basic Materials,100,Common Stock
105390,AAL1D,20160415,AALK1,AAL1D,,SSF,100.000,20160222,20160415,20160420,PHYS,13500,AAL,XNGS,BBG005P7Q8V5,Consumer Cyclical,100,Common Stock
105390,AAL1D,20160520,AALK1,AAL1D,,SSF,100.000,20160321,20160520,20160525,PHYS,13500,AAL,XNGS,BBG005P7Q8V5,Consumer Cyclical,100,Common Stock
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105390,AAL1D,20160916,AALK1,AAL1D,,SSF,100.000,20160119,20160916,20160921,PHYS,13500,AAL,XNGS,BBG005P7Q8V5,Consumer Cyclical,100,Common Stock
119343,OXY2D,20160415,OXYD2,OXY2D,,SSF,100.000,20160225,20160415,20160420,PHYS,13500,ORC,XNYS,BBG0060B3MB7,Energy,9.3618,Common Stock
119343,OXY2D,20160415,OXYD2,OXY2D,,SSF,100.000,20160225,20160415,20160420,PHYS,13500,ORC,XNYS,BBG0060B3MB7,Energy,9.3618,Common Stock
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