Volume

1.1

OneChicago, LLC. File Technical Specification

Summary Price Volume Open Interest File

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer’s Guide to File and Content for Summary Price Volume Open Interest File

Disclaimer

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
July 26, 2016	V1.1	Add change open interest column to file record

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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 Summary Open Interest File, which contains daily summary information all SSF contracts available for trading at OneChicago for the trade date indicated in the file name.

1.1 File Cycle

Day	Time
Twice per day excluding holidays.	07:30 ET (for previous day) 18:15 ET (for current day)

1.2 File Name
SUMMARY.PVOI.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 values (CSV) with a header row and multiple data rows.

3.1 Location
https://ftp.onechicago.com/market_data/exchange_summary/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Notes
MPSecID	int	20	Exchange assigned instrument identifier.
Symbol	string	6	Exchange assigned listing symbol.
MaturityDate	string	8	YYYYMMDD
SecurityType	string	3	FUT
OpenPx	double	double	First qualifying transaction associated with the corresponding SSF.
OpenPxIndicator	int	2	A Reference Price is used if no qualifying transactions exist for the associated SSF. Acceptable Values: 0 = Trade 1 = Reference Price
HighPx	double	double	The highest transacted/entered bid price or derived price associated with the corresponding SSF. 0 for HighPxIndicator = 9
HighPxIndicator	int	2	9 = No Value 0 = Trade 49 = Bid
LowPx	double	double	The lowest transacted/entered offer price or derived price associated with the corresponding SSF. 0 for LowPxIndicator = 9

LowPxIndicator	int	2	9 = No Value 0 = Trade 50 = Offer
ClosePx	double	double	Last qualifying transaction associated with the corresponding SSF.
ClosePxIndicator	int	2	A Reference Price is used if no qualifying transactions exist for the associated SSF. Acceptable Values: 0 = Trade 1 = Reference Price
SettlePx	double	double	The official exchange assigned settlement price.
NetChangePx	double	double	The day to day difference in settlement price.
BlockVolume	int	20	Sum of all trade volume on BLOCK markets.
EFPVolume	int	20	Sum of all trade volume on EFP markets.
SSFVolume	int	20	Sum of all trade volume on SSF markets for the corresponding SSF.
TotalVolume	int	20	Sum of all trade volume on exchange markets.

LastOpenInterest	int	20	For morning publication represents open interest as of the last trade date. 0 for end of day publication
TradeDate	string	8	The trade date for the disseminated data YYYYMMDD
ChangeOpenInterest	int	20	For morning publication represents change in open interest for the published trade date as compared to the last business date. 0 for end of day publication

3.3 Sample

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MPSecID,Symbol,MaturityDate,SecurityType,OpenPx,OpenPxIndicator,HighPx,HighPx
Indicator,LowPx,LowPxIndicator,ClosePx,ClosePxIndicator,SettlePx,NetChangePx,
BlockVolume,EFPVolume,SSFVolume,TotalVolume,LastOpenInterest,TradeDate,Change
OpenInterest
10602011160318000000,A1D,20160318,FUT,38.090000,1,39.030000,49,38.260000,50,3
8.980000,1,38.980000,0.690000,0,0,0,0,0,20160316,0
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