Volume

1.3

OneChicago, LLC. File Technical Specification

Trades File

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer’s Guide to File and Content for Trades 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
March 11, 2016	V1.1	Field TransactTime format updated
April 15, 2016	V1.2	Field EntryLegPriceNear added
February 26, 2018	V1.3	Added support for Block Spread

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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 Trades File, which contains the current trading day's executions in all exchange listed instruments.

1.1 File Cycle

Day	Time
Each business day excluding holidays.	08:00 - 17:30 ET Updated every 10 Minutes

1.2 File Name
TRADES.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/trade_history/

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.
SecuritySubType	string	2	S = SSF B = Block E = EFP BS = Block Calendar Spread SS = Calendar Spread
MaturityDate	string	8	YYYYMMDD
MaturityDateBack	string	8	For spread instruments, field is populated with expiration date of back leg. YYYYMMDD
EntryType	int	1	4 = Trade 5 = Trade Bust
EntryPrice	double	double	The executed trade price
EntrySize	double	double	The executed trade size (number of contracts)
ReferenceID	int	15	Exchange assigned identifier for referencing a specific trade event.
EntryRate	double	double	Applicable for SecuritySubType: S, E, BS, SS The implied rate expressed as a decimal, derived at the time of the transaction. Default value is 0 for non-applicable records
TransactTime	string		UTC time of transaction. YYYY-MM-DD HH:MM:SS.ssssss

NetChangePx	double	double	Applicable for SecuritySubType: S and B Change in price based off of prior trading day’s settlement. Default value is 0 for non-applicable records
EntryLegPriceNear	double	double	Applicable for SecuritySubType: E, BS, and SS The executed trade price of the near term leg Default value is 0 for non-applicable records

3.3 Sample

```
MPSecID,Symbol,SecuritySubType,MaturityDate,MaturityDateBack,EntryType,EntryPrice,Entr
ySize,ReferenceID,EntryRate,TransactTime,NetChangePx,EntryLegPriceNear
10537412160520000000,LB1D,B,20160520,00000000,4,77.504600,13.000000,3101833000002,-
0.210290,2016-04-12 12:55:00.032774,77.5046,0
10537412160520000000,LB1D,B,20160520,00000000,4,77.093400,19.000000,3101833000004,-
0.259004,2016-04-12 12:56:46.354114,77.0934,0
10279712160520000000,TEVA1D,B,20160520,00000000,4,56.019300,18.000000,3101833000006,0.
016677,2016-04-12 13:01:53.977002,56.0193,0
10498111160916000000,DIA1D,S,20160916,00000000,4,175.900000,1.000000,3002833000001,-
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07164,2016-04-12 13:32:53.158815,176.29,0
10293911160617000000,ANF1D,S,20160617,00000000,4,27.740000,1.000000,3002833000003,-
0.009774,2016-04-12 13:33:41.251651,27.74,0
10560211160916000000,HLT1D,S,20160916,00000000,4,22.750000,3.000000,3003833000001,0.01
1122,2016-04-12 13:36:10.031260,22.75,0
10416621160415160520,USO1D,SS,20160415,20160520,4,0.009000,1000.000000,3003833000002,0
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033429,2016-04-12 13:49:08.050020,21.5466,0
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