Volume

1.2

OneChicago, LLC. File Technical Specification
Audit Trail Report File

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for

Audit Trail Report 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
March 11, 2016	V1.0	Initial Document
July 15, 2016	V1.1	Changed description of field "Type", and edited examples accordingly
April 7, 2017	V1.2	Changed file naming convention

Table of Contents

1.0 Introduction

OneChicago generates daily near real time audit trail reports that may be used for audit trail compliance requirements.

1.1 File Cycle

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

1.2 File Name

username. audit_trail.YYYYMMDD.csv
(Where username is the exchange assigned trading session username)

Example: ABC01_00. audit_trail.YYYYMMDD.csv

2.0 Connectivity

Files are accessible via SFTP download.

3.0 File Overview

The file is comma separated value (CSV) with column headers in the first row.

3.1 Location

The reports are available in the firm's directory on the exchange's SFTP server.

3.2 Field Names and Definitions

Field Name	Type	Length	Description
TransactTime	string	26	Time Transaction occurred (UTC). YYYY-MM-DDTHH:MM:SS.MS
Action	string	50	See Action Type Definitions table
BilateralID	string	20	Populated only for bilaterally reported transactions
TradeReportID	string	20	Populated only for regular trades
Price	double	double	4 decimal precision. Will be strategy price for strategy
OrderQuantity	double	double	Order Quantity
Quantity	double	double	Event Quantity
Symbol	string	20	Exchange assigned listing symbol.
Type	string	2	Default (Blank) = SSF B = Block E = EFP S = SSF Spread
Bilateral	string	1	Y = bilaterally reported transactions
FirstExpirationDate	string	8	YYYYMMDD
SecondExpirationDate	string	8	For spread instruments, is populated with expiration date of back leg. YYYYMMDD
ExecutingBroker	string	20	OCXdelta1 user
ExecutingBrokerFirm	string	10	Executing Broker Firm
Side	string	1	For the executing user B = Buy S = Sell

Counterparty	string	20	Populated for bilaterally reported transactions
ClOrdID	string	20	As populated on order, not populated for the opposite side of a bilaterally reported transaction
PersistentOrderID	string	20	Constant for the lifetime of the order including cancel/replaces
SecondPrice	double	double	Front month for spreads, stock price for EFPs. User will need to calculate the back month spread price or the futures leg price for EFPs
OrderOrigin	string	3	As populated on order
CTICode	string	2	As populated on order
PositionEffect	string	1	As populated on order
PositionAccount	string	20	As populated on order
CustomerAccount	string	20	As populated on order
GiveUp	string	10	As populated on order
Text	string	50	As populated on order
LocateLendingFirm	string	10	As populated on order
SecurityLocateID	string	10	As populated on order
LocateReqd	string	1	As populated on order
OrderCapacity	string	10	As populated on order
OriginatingDeptID	string	10	As populated on order
ReceivingDeptID	string	10	As populated on order
ShortSaleReason	string	2	As populated on order

OrderOrigination	string	10	As populated on order
MemberTypeCode	string	10	As populated on order
BranchSeqNo	string	30	Provided in the SecondaryOrderID field in the Execution Report
OppMPID	string	10	As populated on order
TimeInForce	string	10	As populated on order
RoutingID	string	10	As populated on order
OwnerType	string	10	As populated on order

3.3 Action Type Definitions

In this table, Firm is defined as the trader and this table views the audit trail from that perspective.

Action	Definition
Cancelled Order	Removed from market place
Filled	Firm's resting order is fully executed
Updated	Firm changes (price, quantity, etc.) of order
Insert Filled	Order is fully executed on entry. That is, order entered has matched a resting order
Insert Partially Filled	Order is partially filled on insert or cancel/replace. That is, order entered has partially matched a resting order
Partially Filled	Firm's resting order or cancel/replace is partially executed
Inserted	Order is entered into marketplace and does not execute on entry.
Busted	Trade is cancelled by OneChicago after execution.
Adjusted	Details of the trade (price, quantity, etc.) have been changed by OneChicago after the execution.
Confirmed Bilateral Notification	Received by both initiator and counterparty that trade has been accepted and executed.
Counterparty Declined	Counterparty declines bilateral invitation.
Initiator Cancelled	Firm sends bilateral to counterparty. Before the counterparty accepts the invitation, Firm cancels bilateral.
Bilateral Invitation Sent	Bilateral initiator sends bilateral deal to counterparty. Valid only for bilateral initiator
Bilateral Invitation Received	Counterparty receives a bilateral deal from initiator. Valid only for bilateral counterparty.

3.4 Sample

"TransactTime","Action","BilateralID","TradeReportID","Price","OrderQuantity","Quantit
y","Symbol","Type","Bilateral","FirstExpirationDate","SecondExpirationDate","Executing
Broker","ExecutingBrokerFirm","Side","Counterparty","ClOrdID","PersistentOrderID","Sec
ondPrice","OrderOrigin","CTICode","PositionEffect","PositionAccount","CustomerAccount"
,"GiveUp","Text","LocateLendingFirm","SecurityLocateID","LocateReqd","OrderCapacity","
OriginatingDeptID","ReceivingDeptID","ShortSaleReason","OrderOrigination","MemberTypeC
ode","BranchSeqNo","OppMPID","TimeInForce","RoutingID","OwnerType"

Example of Filled Regular Trade

"2016-07-07 14:26:01.659322", "Filled" , "", "30036630090331", "48.930000",
"12.000000", "AAPL1C", "", "", "20160918", "", "DDQAT_02", "999", "S", "",
"1412688649444000003", "12820020010500005137", "", "1", "4", "O", "", "9999999999",
"", "", "", "", "1", "", "", "", "99", "", "", ""300328000000149", "", "Day", "", ""

Example of Filled Bilateral Block Trade

"2016-08-06 08:57:41.087235", "Confirmed Bilateral Notification", "31034504930393",
"103.000000", "8.000000", "AAPL1C", "B", "", "20160918", "", "DDQAT_02", "999", "S",
"", "1412688649444000003", "12820020010500005137", "", "1", "4", "O", "",
"9999999999", "", "", "", "", "1", "", "", "", "99", "", "", ""300328000000149", "",
"Day", "", ""

Example of Partially Filled Spread Trade

"2015-12-15 10:28:41.792303", "Partially Filled", "", "30036630090331", "32.200000",
"11.0000000", "AAPL1C", "S", "", "20151218", "20160318", "DDQAT_02", "999", "S", "",
"1412688649444000003", "12820020010500005137", "33.230000", "1", "4", "C", "",
"9999999999", "", "", "", "", "1", "", "", "", "99", "", "", ""300328000000149", "",
"Day", "", ""

Example of Filled EFP Trade

"2016-01-04 14:26:01.659322", "Filled" , "", "30036630090331", "48.930000",
"12.000000", "AAPL1C", "E", "", "20160918", "", "DDQAT_02", "999", "S", "",
"1412688649444000003", "12820020010500005137", "", "1", "4", "O", "", "9999999999",
"", "", "", "", "1", "", "", "", "99", "", "", ""300328000000149", "", "Day", "", ""

Examples of Different Action Types

"2016-01-04
13:39:47.839","Cancelled","","","100.000000","25.000000","25.000000","AAPL1C","B","",""
20141017","","DDQAT_02","999","B","","1412688649444000003","12820020010500005137","",
"1","4","O","","9999999999","","","","","","","","0","","","","","Day","","",

"2016-01-04 14:26:01.659322", "Filled" , "", "30036630090331", "48.930000",
"12.000000", "AAPL1C", "", "", "20160918", "", "DDQAT_02", "999", "S", "",
"1412688649444000003", "12820020010500005137", "", "1", "4", "O", "", "9999999999",
"", "", "", "", "1", "", "", "", "99", "", "", ""300328000000149", "", "Day", "", ""

"2016-01-04
13:41:52.909","Updated","","","100.000000","20.000000","20.000000","AAPL1C","B","","20

141017","","DDQAT_02","999","B","","14126895063560000023","128200200010500005145","","1
","4","O","","9999999999","","","","","","","","0","","","","","Day","","",

"2016-01-04 13:41:08.549","Insert
Filled","","3003280000002","100.000000","10.000000","10.000000","AAPL1C","B","","20141
017","","DDQAT_02","999","S","","14126893009810000014","128200200010500005146","","1","
4","O","","9999999999","","","","","","","","0","","","300328000000250","","Day",""
,"",

"2016-01-04 13:41:08.549","Insert Partially
Filled","","3003280000002","100.000000","10.000000","10.000000","AAPL1C","B","","20141
017","","DDQAT_02","999","S","","14126893009810000014","128200200010500005146","","1","
4","O","","9999999999","","","","","","","","0","","","300328000000250","","Day",""
,"",

"2016-01-04 13:41:08.549","Partially
Filled","","3003280000002","100.000000","50.000000","10.000000","AAPL1C","B","","20141
017","","DDQAT_02","999","B","","14126892549810000011","128200200010500005145","","1","
4","O","","9999999999","","","","","","","","0","","","300328000000249","","Day",""
,"",

"2016-01-04
13:45:39.053","Inserted","","","100.000000","50.000000","50.000000","AAPL1C","B","","2
0141017","","DDQAT_02","999","B","","14126895598530000029","128200200010500005162","","
1","4","O","","9999999999","","","","","","","","0","","","","","Day","","",

"2016-01-04 14:08:40.828","Confirmed Bilateral
Notification","3101280000001","3101280000002","0.500000","0.000000","20.000000","AAPL1
C","E","Y","20141121","","DDQAT_02","999","B","DDQAT_02","","128200200000000005175","10
0.000000","1","4","O","","9999999999","","","","","Y","A","O","O","2","1","N","3101280
00000249","","Day","","14",

"2016-01-04 14:08:40.828","Initator Pending
Counterparty","3101280000001","14126909215950000014","0.500000","0.000000","20.000000"
,"AAPL1C","E","Y","20141121","","DDQAT_02","999","B","DDQAT_02","","128200200000000051
75","100.000000","1","4","O","","9999999999","","","","","Y","A","O","O","2","1","N","
14126909215950000001449","","Day","","14",