

Volume

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OneChicago, LLC. File Technical Specification

Restricted List File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Restricted List 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
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1.0 Introduction

A trading firm may submit a list of restricted securities to the Exchange via the firm's secure FTP directory.

This document describes the Restricted List File, which contains securities a firm is restricted from trading at the Exchange.

1.1 File Cycle

Day	Time
Every day, including holidays and weekends	05:00 to 17:00 CT

Note: Submitted files may take up to sixty seconds to be processed.

1.2 File Name

restricted_list_{risk_account_name}_YYYYMMDD.csv

Example: restricted_list_ABC1_20160412.csv

ABC1 = Risk Account Name

Note: The file name must reflect the current date in order to be processed. In addition, files submitted outside the specified time cycle are not processed.

A Risk Account Name is an exchange-assigned risk group identifier. Please contact operations@onechicago.com to obtain the Risk Account Name.

2.0 Connectivity

A firm must connect to the Exchange SFTP server in order to send files to its unique directory. Access to firm directories is available over general Internet. The desired source IP addresses must be whitelisted by the Exchange. Please contact operations@onechicago.com for assistance in initiating connectivity.

3.0 Input File Overview

The file must be comprised of a single security symbol per row. Please consult the Product Listings File on the Exchange FTP site <https://ftp.onechicago.com> for appropriate security symbology. Symbols that contain special characters must match the exact format of the symbols in that file.

Each time a file is processed, all securities previously submitted to a firm's restricted list are removed. Therefore, the input file must always contain the entire list of a firm's restricted securities. If a firm desires to remove all restricted securities, an empty file must be submitted.

The input file must not include a field header.

3.1 Location

Each firm is given a specific root directory at the Exchange SFTP server, with a subdirectory named '/in'. The input file must be submitted to the '/in' directory.

Example:

Firm Root Directory	Input File Location
ftp_999	in/

3.2 Field Names and Definitions

Field Name	Field Type	Length	Description
Underlying Symbol	string	6	Underlying Security Symbol

4.0 Acknowledgement File Overview

After processing the file, the Exchange responds with an acknowledgement to display the security symbols that were processed. The file is comma separated value (CSV) with two columns and no column headers. The name of the output file is identical to the input file, with 'ACK' appended to the filename (prior to the '.csv' ending).

4.1 Location

Each firm is given a specific root directory at the Exchange SFTP server, with a subdirectory named '/out'. The acknowledgement file is submitted to the '/out' directory.

Example:

Firm Root Directory	Acknowledgement File Location
ftp_999	out/

4.2 Field Names and Definitions

Field Name	Field Type	Length	Description
Underlying Symbol	string	6	Underlying Security Symbol
Process Status	int	1	1 = Symbol Accepted 0 = Symbol Rejected

5.0 Samples

Input	Acknowledgement
AA AAPL FB IBM COST ZZZ	AA, 1 AAPL, 1 FB, 1 IBM, 1 COST, 1 ZZZ, 0
AA1D AAPL1C FB3W	AA1D, 0 AAPL1C, 0 FB3W, 0
AA AAPL FB JW/A JW-A	AA, 1 AAPL, 1 FB, 1 JW/A, 1 JW-A, 0

- An empty file results in the firm's restricted list being cleared
- Symbol JW/A is presented in this exact format in the Exchange Product Listings File