

Volume

1.1

OneChicago, LLC. File Technical Specification

Billing Carry Supplement File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Billing Carry Supplement 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
March 7, 2017	V1.0	Initial Document
May 31, 2017	V1.1	File availability period added.

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1.0 Introduction

OneChicago publishes content that can be downloaded from the exchange SFTP server located at: sftp.onechicago.com

This document describes the Billing Carry Supplement File, which contains all positions held by a clearing firm during a given month, as reported by the Options Clearing Corporation.

1.1 File Cycle

Day	Time
Each business day excluding holidays	Close of business (for previous day)

1.2 File Name

{company_id}.billing.carry_supplement.YYYYMM.csv

Where company_id is the exchange-assigned company identifier.

1.3 File Availability

File is available for 90 calendar days.

2.0 Connectivity

Firms must complete the necessary on-boarding form for connectivity to the exchange SFTP server. Contact operations@onechicago.com for the appropriate form.

3.0 File Overview

The file is comma separated value (CSV) with column headers in the first row. The file accumulates data each day and contains month-to-date fees.

3.1 Location

The file is sent to a firm's outbound directory on an exchange SFTP server.

3.2 Field Names and Definitions

Field Name	Field Type	Length	Notes
RecordDate	date	10	Date of carry fee YYYY-MM-DD
ClearingFirmName	string	50	Name of clearing firm carrying the position
ClearingFirmCode	string	5	OCC Code of clearing firm associated with line item
Symbol	string	6	Futures symbol of contract position
Maturity	double	-	Maturity date of contract position YYYY-MM-DD
Multiplier	double	-	Product multiplier of contract position
SettlePrice	double	-	Settlement price of contract position
LongQuantity	double	-	Contract quantity of long positions
ShortQuantity	double	-	Contract quantity of short positions
NotionalValue	double	-	Notional value of position

3.3 Sample

"RecordDate", "ClearingFirmName", "ClearingFirmCode", "Symbol", "Maturity", "Multiplier", "SettlePrice", "LongQuantity", "ShortQuantity", "NotionalValue"

"2017-01-03", "Clearing Firm Sample Inc", "00999", "ABC1D", "2017-03-17", "100.000000", "99.990000", "50.000000", "25.000000", "749925.00"

"2017-01-03", "Clearing Firm Sample Inc", "00999", "ABC1C", "2017-03-17", "100.000000", "99.990000", "50.000000", "25.000000", "749925.00"