

Volume

1.1

OneChicago, LLC. File Technical Specification

Billing Carry Fee File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Billing Carry Fee 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
February 27, 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 Fee File, which contains firm-specific fees for daily positions carried. This file contains fees for total positions (grouped by customer account) carried through the exchange's reduced carry fee program. The file also contains the notional value of the remaining positions (carried by the clearing firm) not reported through the reduced carry fee program.

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.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
Description	string	250	Description of billing fee
FeeAmount	double	-	Amount of line item fee
NotionalValue	double	-	Total notional value of all positions reported for the given registered tiered carry account
ClearingFirmName	string	50	Name of clearing firm carrying the position
ClearingFirmCode	string	5	OCC Code of clearing firm associated with line item
ReportingFirmName	string	50	Name of firm reporting the position via Large Trader
AccountNumber	string	10	Account number of entity holding position as reported via Large Trader
AccountName	string	50	Name of account holder

3.3 Sample

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"RecordDate","Description","FeeAmount","NotionalValue","ClearingFirmName","ClearingFirmCode","ReportingFirmName","AccountNumber","AccountName"
"2017-01-03","Tiered Carry Fee","500.00","321428571.43","Clearing Firm AAA","00999","Firm AAA","account123","Jane Doe"
"2017-01-03","Tiered Carry Fee","300.00","187500000.00","Clearing Firm AAA","00999","Firm AAA","account456","Jane Doe II"
"2017-01-03","Tiered Carry Fee","200.00","125000000.00","Clearing Firm AAA","00999","Firm AAA","account789","Jane Doe III"
"2017-01-03","Tiered Carry Fee","22.00","13750000.00","Clearing Firm ZZZ","00777","Firm ZZZ","accountabc","John Smith"
"2017-01-03","Tiered Carry Fee","33.00","20625000.00","Clearing Firm ZZZ","00777","Firm ZZZ","accountxyz","John Smith, Jr."
"2017-01-03","Carry Fee","50.00","31250000.00","Clearing Firm AAA","00999","","",""
"2017-01-03","Carry Fee","0.00","0.00","Clearing Firm ZZZ","00777","","",""
```

Notes:

- The firm receiving this file is made up of 2 distinct clearing firms
- Clearing firm 00999 contains customer accounts “account123”, “account456”, and “account789”
- Clearing firm 00777 contains customer accounts “accountabc” and “accountxyz”
- Clearing firm 00777 reported all of their positions through the reduced carry fee program which resulted in a Carry Fee of \$0.00