

Volume

1.1

OneChicago, LLC. File Technical Specification

Billing Delivery File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Billing Delivery 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 Delivery File, which contains firm-specific fees for positions taken to delivery.

1.1 File Cycle

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

1.2 File Name

{company_id}. billing.delivery.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	Delivery Date YYYY-MM-DD
Description	string	250	Description of billing fee
FeeAmount	double	-	Amount of line item fee
ClearingFirm	string	5	OCC Code of clearing firm associated with line item
FuturesSymbol	string	7	Futures symbol of contract
ComponentSymbol	string	5	Symbol of component
Maturity	date	10	Maturity date of contract YYYY-MM-DD
Multiplier	double	-	Multiplier of product
DeliveryType	string	3	DLV = Delivered RCV = Received
PaymentAmount	double	-	Number of shares delivered for short positions Notional value paid for long positions
CollectionAmount	double	-	Number of shares received for long positions Notional value collected for short positions

3.3 Sample

"RecordDate","Description","FeeAmount","ClearingFirm","FuturesSymbol","ComponentSymbol",
"Maturity","Multiplier","DeliveryType","PaymentAmount","CollectionAmount"

"2017-01-20","Delivery Fee","9.142830","00999","ABC1D","ABC","2017-01-
20","100.000000","DLV","55800.000000","1772766.000000"

"2017-01-20","Delivery Fee","47.547180","00999","ABC1C","ABC","2017-01-
20","100.000000","RCV","9397836.000000","111600.000000"