

Volume

1.3

OneChicago, LLC. File Technical Specification

Billing Execution File

OneChicago ✕

PROGRAMMERS DEVELOPMENT SPECIFICATIONS

Programmer's Guide to File and Content for
Billing Execution 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.
June 30, 2017	V1.2	Updated Regulatory Fee Name
April 16, 2018	V1.3	Added field GiveUpFirm

Table of Contents

1.0 Introduction 5

1.1 File Cycle 5

1.2 File Name 5

1.3 File Availability..... 5

2.0 Connectivity 5

3.0 File Overview 5

3.1 Location..... 5

3.2 Field Names and Definitions 6

3.3 Sample 7

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 Execution File, which contains firm-specific execution fees for daily trading activity.

1.1 File Cycle

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

1.2 File Name

{company_id}. billing.execution.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 execution YYYY-MM-DD
Description	string	250	Description of billing fee
FeeAmount	double	-	Amount of line item fee
ExecutingFirm	string	5	OCC Code of executing firm associated with line item
TradeReportID	string	20	Identification number of trade
Account	string	10	Account number of executed trade / side
Username	string	11	Name of user session
RiskGroup	string	5	Exchange-assigned risk group identifier
Side	string	4	Buy or Sell
Symbol	string	6	Futures symbol of product traded
Maturity	date	10	Maturity date of contract YYYY-MM-DD
Multiplier	double	-	Multiplier of product traded
Price	double	-	Trade price
Quantity	double	-	Trade quantity
GiveUpFirm	string	5	OCC Code of CMTA / Give-up Firm (if applicable)

3.3 Sample

"RecordDate","Description","FeeAmount","ExecutingFirm","TradeReportID","Account","User
name","RiskGroup","Side","Symbol","Maturity","Multiplier","Price","Quantity","GiveUpFi
rm"

"2017-01-03","Execution Fee","2.499750","00999","31011700300000999","account_123",
"AAA_01T_02","AAA1","Buy","ABC1D","2017-03-17","100.000000","99.990000","50.000000",
"00888"

"2017-01-03","Regulatory Fee","0.105000","00999","31011700300000999","account_123",
"AAA_01T_02","AAA1","Sell","ABC1D","2017-03-17","100.000000","99.990000","50.000000",
"00888"

"2017-01-03","OCC Clearing Fee","2.050000","00999","31011700300000999","account_123",
"AAA_01T_02","AAA1","Buy","ABC1D","2017-03-17","100.000000","99.990000","50.000000",
"00888"