

Date: February 8, 2018
Re: Block Calendar Spread Transactions
Effective Date: February 26, 2018

OneChicago, LLC (“OneChicago”) is issuing this Notice to Members (“NTM”) 2018-6 to inform market participants that OneChicago will begin supporting Block Calendar Spread transactions for select instruments. These transactions will be reported to the OCC as two separate bilaterally reported transactions.

Delta1 FIX44 API

- The SecurityList Message (35=y) contains a new set of Block Calendar Spread MPSecIds, for select calendar spreads available on the CLOB. These MPSecIds are identified by Product [460] = 16 (Spread) and SecuritySubType [762] = "BS".
- Block Calendar Spread instrument MPSecIds can be used to submit a bilaterally negotiated off exchange transaction via a TradeCaptureReport.
- Note that reporting of Block Calendar Spreads requires the initiating party to provide the price of the front leg of the spread via PrimaryPrice [30013] in addition to the spread price. Delta1 computes the back-leg price of the spread by adding the provided Primary Price to the spread price. Both legs are then reported as Blocks to the OCC.
- For additional information please see the [Delta1 FIX44 API Guide to Messages and Content](#).

Delta1 Real-time OCTP Market Data

- The Product Catalog contains a new set of Block Calendar Spread MPSecIds, for select calendar spreads available on the CLOB. These MPSecIds are identified by ProductType = 16 (Spread), ProductSubType = 3 (Block Calendar Spread), and SecuritySubType = BS.
- The new MPSecIds are available in both the start of day Product Catalog dissemination as well as the intra-day Instrument Definition Refresh.
- For additional information please see the [Delta1 Realtime Market Data OCTP Technical Specifications](#).

Trading Session

- Opening time is consistent with current Block reporting.
- Closing time is consistent with current Block reporting.

Permissions

- If a Risk Group is currently permitted for Block reporting, then it will be permitted to report Block Calendar Spreads.
- If a Risk Group is not currently permitted for Block reporting, it can be updated by completing a [Session Request Form](#) and submitting it to operations@onechicago.com.

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If you have any questions, please contact OneChicago Operations at (312) 883-3411 or operations@onechicago.com.