

Via Portal Submission

February 3, 2020

Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

Re: OneChicago, LLC Rule Submission  
NTM 2020-03 (Carry Fee Change)  
(OneChicago Submission Number 20-002)

Dear Mr. Kirkpatrick:

Pursuant to §5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and §40.6(a) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or the “Commission”) under the Act, OneChicago, LLC (“OneChicago” or the “Exchange”) hereby submits Notice to Member (“NTM”) 2020-03 announcing a change to the OneChicago Carry Fee. This change will be effective on February 22, 2020. NTM 2020-03 is included in this submission as Attachment A.

The purpose and effect of the change is to modify the Carry Fee assessed to market participants for all OneChicago positions open at the end of a trading day.

OneChicago is not aware of any substantive opposing views to this rule amendment. OneChicago certifies that the rule amendment complies with the Act, including the core principles, and the Commission’s regulations promulgated thereunder. OneChicago further certifies that a copy of this submission has been posted on the OneChicago website.

OneChicago staff has reviewed the core principles applicable to DCMs, and has concluded that the rule change may have some bearing upon the following core principle(s):

*Core Principle 2:* Core Principle 2 requires, *inter alia*, that DCMs provide their market participants with comparable and non-discriminatory fee structures. The updated fee schedule supports Core Principle 2 in that the fees are transparent, non-discriminatory and consistent for all market participants.

*Core Principle 7:* Core Principle 7 requires DCMs to make available to market authorities, market participants, and the public accurate information concerning the rules and regulations for executing

transactions on the contract market. The change supports Core Principle 7 in that the fees are set forth in a clear and transparent manner.

If you have any questions or comments related to this filing, please feel free to contact me by telephone at (312) 883-3430 or through e-mail at [tmccabe@onechicago.com](mailto:tmccabe@onechicago.com).

Respectfully Submitted,

*Thomas G. McCabe*

Thomas G. McCabe  
Chief Regulatory Officer

Encl: Attachment A

**Attachment A**

(See Following Page)

24 JANUARY 2020

## OneChicago Carry Fee Change

### Effective Date

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February 22, 2020

OneChicago will increase the carry fee beginning February 22, 2020. For further information on the exchange daily carry fee, visit our Public Documentation Page: [Product Related Fees](#).

### Key Information

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#### Carry Fee Change

<u>Fee</u>	<u>Current Fee</u>	<u>New Fee</u>
All Single Stock Futures	\$0.70/Million (0.00007%)	<b>\$1.40/Million (0.00014%)</b>