



Cboe Europe Trade Detail File Specification

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1 Overview

This document describes the file format of the Cboe trade detail files. These files provide details about every trade side matched or reported through Cboe across all environments for a given participant, providing reconciliation of the day's activity or date range. The files are formatted in a simple comma-separated value (CSV) format.

1.1 Availability

The files are generated upon request by participants with the trade desk. They are usually available from 22:00 onwards the same day, representing trading activity for the trading day or date range. The file contains the trading activity for all European trading environments and for the Cboe certification and production environments.

1.2 Location

Files are available in the 'Files' member section of the Cboe public website via HTTPS. Any automated processes will need to utilise HTTP Basic Authentication. There are different URLs for the production and certification (UAT) environments.

In the following sections, please replace 'YYYY-MM-DD' with an ISO formatted date representing the particular days trading activity or for a date range 'YYYY-MM-DD'-'YYYY-MM-DD' you wish to obtain.

Whilst the URLs provided are correct at the time of writing, **the definitive reference is the Files web page**. Cboe reserves the right to change the URLs at any time, although we will endeavour to ensure backwards compatibility. Participants should ensure that any automated processes are configured to follow redirections.

PSID denotes the bank code of the trading firm responsible for the trade.

Finally for security reasons the files have been compressed using the zip format and password protected, in the event the password has been lost please contact the Cboe Trade Desk.

Participant Account Page:

Production	https://www.batstrading.co.uk/bxe/account/files/
Certification	https://certification.batstrading.co.uk/bxe/account/files/

CXE/BXE/TRF Production:

URL	<a href="https://www.batstrading.co.uk/bxe/account/files/trade_detail-<PSID>-YYYY-MM-DD_YYYY-MM-DD_YYYY-MM-DD.zip">https://www.batstrading.co.uk/bxe/account/files/trade_detail-<PSID>-YYYY-MM-DD_YYYY-MM-DD_YYYY-MM-DD.zip
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CXE/BXE/TRF Certification:

URL	<a href="https://certification.batstrading.co.uk/bxe/account/files/trade_detail-<PSID>-YYYY-MM-DD_YYYY-MM-DD.zip">https://certification.batstrading.co.uk/bxe/account/files/trade_detail-<PSID>-YYYY-MM-DD_YYYY-MM-DD.zip
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1.3 Access Over Private Connections

Cboe customers who prefer to access production reference data over their private connections may do so by using a different host address. Only production reference data is available - certification trade data is not accessible over private connectivity.

The available URLs are as follows:

CXE/BXE/TRF Production:

URL	<a href="https://int.batstrading.co.uk/bxe/account/files/trade_detail-<MPID>-YYYY-MM-DD_YYYY-MM-DD.zip">https://int.batstrading.co.uk/bxe/account/files/trade_detail-<MPID>-YYYY-MM-DD_YYYY-MM-DD.zip
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2 Trade Detail File

The trade detail file consists of a *heading* and many *data* rows.

2.1 Unknown Symbols

The TRF environment supports trade reporting in symbols unknown to Cboe. These records will be denoted through the ISIN and currency of the respective trade separated by a comma. For example: "GB0021SW12B2,EUR" under the symbol header.

2.2 Heading and Data

The heading line describes the format of the data rows which will follow. To aid in backward compatibility, columns will never be removed or reordered. New columns, however, may be added. **It is highly recommended that parsers be able to ignore new columns which are added over time.**

	Column Name	Type	Value Interpretation
1	psid	String	The bank code of the trading firm responsible for the trade.
2	date	ISO Date	The date the trade was matched by Cboe, or for trade reports, the date of the underlying trade.
3	time	Time	The time the trade was matched by Cboe, or for trade reports, the time of the underlying trade (London time).
4	symbol	String	The symbol (in Cboe symbology) in which the trade occurred, if the symbol is known.
5	side	Character	The side of the trade, being a 'B' for a Buy, 'S' for a Sell or 'X' for a Cross.
6	size	Integer	The number of shares involved in the trade.
7	price	Numeric	The price (in traded currency) at which the trade was executed. In TRF a value of zero or an indicative price may be present if the price is pending.
8	currency	String	The (traded) currency of the symbol involved in the trade.
9	trade_liquidity	String	Indicates whether the trade added or removed liquidity, participated in an auction or was routed to another market.
10	access_fee	Numeric	Provides an indication of any fee (or rebate) associated with the side of the trade. Rebates are negative. Trade Reports will always have a value of zero due to potential use of subscription plans.
11	clearing_account	String	If specified on order entry, a four character clearing account.
12	bats_order_id	String	The Cboe allocated reference for the order or side of the trade report.
13	bats_exec_id	String	The Cboe allocated reference for the trade.
14	client_order_id	String	The client's reference for either the original order or the trade report.
15	capacity	String	The capacity in which the originating order/trade report was entered.
16	sending_firm	String	The four character firm identifier of the firm owning the port that originated the trade.
17	trade_type	String	Trade type instruction used for the trade.

	Column Name	Type	Value Interpretation
18	session_id	String	The port session id over which the trade was originated.
19	fee_code	String	Category of fee applicable to the trade.
20	bids_client_id	String	BIDS customer identifier.
21	bids_client_sub_id	String	BIDS sub customer identifier.
22	introducing_broker	String	BIDS identifier for the Introducing Broker
23	giveup_broker *	String	Denotes the entity the trade should be given up to (CFD/Swap/different Custodian).

2.3 Sample

Example record for a negotiated trade in Vodafone Group (line broken for readability):

```
BATS,2011-01-14,07:11:17,VOD1,B,50,40.0000000000000000,GBP,ADDED,0.150000000000000000,,
2R3FKE000005,R2G000001,1343383797784991,PRINCIPAL,RBFC,NEGTRADE,0001,,,,,
```

Example record for a dark book trade in Total SA (line broken for readability):

```
BATS,2011-01-03,08:00:31,FPp,B,107,53.3350000000000000,EUR,REMOVED,0.171200000000000000,,
831WC9000072,089800003,4m9jmIggqK4mDU4Khiwd,PRINCIPAL,RBFC,DARKIOC,0007,,,,,
```

Example record for a trade report in an unknown symbol (TRF only) (line broken for readability):

```
BATS,2011-01-06,10:34:34,"GB0021SW12B2,EUR",B,301,23.3598100000000000,EUR,ADDED,0E-20,,
3BF123041345,3BR129HG3,UNKNOWN,PRINCIPAL,SGAS,TRADERPT_UNKNOWN,0002,,,,,
```

3 Support

Please email questions or comments regarding this specification to tradedeskeurope@cboe.com.

4 Revision History

11 October 2016	Version 1.0 Initial version.
9th February 2017	Version 1.1 Generalised the description of fee code field to apply to all trades.
19th July 2017	Version 1.2 Updated price column to state a value of zero is permitted in TRF.