



# **Cboe Europe Liquidity Provider API**

Version 1.9

31 May 2019

This document has been established for informational purposes only. None of the information concerning the services or products described in this document constitutes advice or a recommendation of any product or service. To the extent that the information provided in this document constitutes a financial promotion as defined in the applicable legislation and regulation, it is only directed at persons who qualify as a "professional client" or "eligible counterparty" as defined in the applicable legislation and regulation. Persons who do not qualify should not act or rely upon it.

# Contents

<b>1</b>	<b>Introduction</b>	<b>3</b>
1.1	Overview . . . . .	3
1.2	Requirements . . . . .	3
1.3	Access . . . . .	3
1.4	Programme Details . . . . .	3
<b>2</b>	<b>Command Details</b>	<b>4</b>
2.1	viewIdentifiers . . . . .	4
2.2	viewRegisteredSymbols . . . . .	5
2.3	viewActiveRegisteredSymbols . . . . .	6
2.4	clearRegisteredSymbols . . . . .	7
2.5	uploadRegisteredSymbols . . . . .	8
2.6	uploadRegisteredSymbolsBySegment . . . . .	10
<b>3</b>	<b>Support</b>	<b>12</b>
<b>4</b>	<b>Revision History</b>	<b>12</b>

# 1 Introduction

## 1.1 Overview

The Cboe Europe Liquidity Provider API (LP API) can be used by a Liquidity Provider to configure the Bank Codes, ports and symbols that are a part of the Cboe Europe Liquidity Provider Program.

## 1.2 Requirements

You must be able to use the Cboe Europe Secure Web API. General details on how to access this is available in the Specification Document.

## 1.3 Access

The LP API is accessed via a URL using the HTTPS protocol and is served from the [api.batstrading.co.uk](https://api.batstrading.co.uk) domain.

### **BXE**

[https://api.batstrading.co.uk/bxe/account/market\\_maker/](https://api.batstrading.co.uk/bxe/account/market_maker/)

### **CXE**

[https://api.batstrading.co.uk/cxe/account/market\\_maker/](https://api.batstrading.co.uk/cxe/account/market_maker/)

### **DXE**

[https://api.batstrading.co.uk/dxe/account/market\\_maker/](https://api.batstrading.co.uk/dxe/account/market_maker/)

Access to our UAT environments is through the [api.certification.batstrading.co.uk](https://api.certification.batstrading.co.uk) domain.

### **BXE**

[https://api.certification.batstrading.co.uk/bxe/account/market\\_maker/](https://api.certification.batstrading.co.uk/bxe/account/market_maker/)

### **CXE**

[https://api.certification.batstrading.co.uk/cxe/account/market\\_maker/](https://api.certification.batstrading.co.uk/cxe/account/market_maker/)

### **DXE**

[https://api.certification.batstrading.co.uk/dxe/account/market\\_maker/](https://api.certification.batstrading.co.uk/dxe/account/market_maker/)

## 1.4 Programme Details

Further information about the various Liquidity Provider Programmes can be found at [http://batstrading.co.uk/regulation/liquidity\\_provider\\_program/](http://batstrading.co.uk/regulation/liquidity_provider_program/).

## 2 Command Details

### 2.1 viewIdentifiers

Use this command to retrieve a listing of your available Bank Codes.

Parameter	Description
command	viewIdentifiers

#### Example Request (GET)

```
?command=viewIdentifiers
```

#### Example Response

```
{'code': '200',  
  'data': [  
    {'identifier': 'IDNT'},  
    {'identifier': 'IDNB'}  
  ],  
  'msg': ''}
```

## 2.2 viewRegisteredSymbols

Use this command to retrieve a listing of symbols in which you have registered as a Liquidity Provider for both the current and next trading session.

Parameter	Description
command	<b>viewRegisteredSymbols</b>
identifier	Supply the Bank Code you would like to manage.

### Example Request (GET)

```
?command=viewRegisteredSymbols&identifier=IDNT
```

### Example Response

```
{'code': '200',
  'data': {
    'current': [{ 'name': 'CAp', 'spread': -1, 'program': 1, 'active': 't', 'enabled': 't'},
                { 'name': 'VOD1', 'spread': 5, 'program': 2, 'active': 'f', 'enabled': 'f'},
                { 'name': 'OGZD1', 'spread': 200, 'program': 2, 'active': 'f', 'enabled': 'f'}],
    'next': [{ 'name': 'CAp', 'spread': -1, 'program': 1, 'active': 't', 'enabled': 't'},
              { 'name': 'FPP', 'spread': -1, 'program': 3, 'active': 't', 'enabled': 't'},
              { 'name': 'VOD1', 'spread': 10, 'program': 2, 'active': 'f', 'enabled': 't'}]
  },
  'msg': ''}
```

## 2.3 viewActiveRegisteredSymbols

Use this command to retrieve a listing of symbols in which you have registered as a Liquidity Provider for both the current and next trading session, *filtered to exclude inactive symbols*.

Note that the symbol status is determined at the time the command is executed, and the symbol list is subject to change if a registered symbol is activated or deactivated.

Parameter	Description
command	<b>viewActiveRegisteredSymbols</b>
identifier	Supply the Bank Code you would like to manage.

### Example Request (GET)

```
?command=viewActiveRegisteredSymbols&identifier=IDNT
```

### Example Response

```
{'code': '200',
  'data': {
    'current': [{ 'name': 'CAp', 'spread': -1, 'program': 1, 'active': 't', 'enabled': 't' },
                { 'name': 'VOD1', 'spread': 5, 'program': 2, 'active': 't', 'enabled': 'f' },
                { 'name': 'OGZD1', 'spread': 200, 'program': 2, 'active': 't', 'enabled': 'f' } ],
    'next': [ { 'name': 'CAp', 'spread': -1, 'program': 1, 'active': 't', 'enabled': 't' },
              { 'name': 'FPP', 'spread': -1, 'program': 3, 'active': 't', 'enabled': 't' },
              { 'name': 'VOD1', 'spread': 10, 'program': 2, 'active': 't', 'enabled': 't' } ]
  },
  'msg': '' }
```

## 2.4 clearRegisteredSymbols

Use this command to deregister (subject to any minimum time requirement) all symbols in which you are currently registered as a Liquidity Provider.

Parameter	Description
command	<b>clearRegisteredSymbols</b>
identifier	Supply the Bank Code you would like to manage.
<i>program</i>	Supply the program identifier for the particular Liquidity Provider Program you are interested in: <ul style="list-style-type: none"><li>• 1: Program 1: 5000 EUR depth, 80% presence (average of presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li><li>• 2: Program 2: 5000 EUR depth, 95% presence (simultaneous presence on bid and ask) at Participant nominated spread from current Cboe Europe orderbook BBO</li><li>• 3: Program 3: 5000 EUR depth of comparable size, 50% presence (simultaneous presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li></ul>

### Example Request (POST)

```
?command=clearRegisteredSymbols&identifier=IDNT
```

### Example Response

```
{'code': '200',  
'msg': 'INFO: Successfully removed all symbols'}
```

## 2.5 uploadRegisteredSymbols

Use this command to update the list of symbols in which you have registered as a Liquidity Provider for the next trading session.

Parameter	Description
command	<b>uploadRegisteredSymbols</b>
identifier	Supply the Bank Code you would like to manage.
program	Supply the program identifier for the particular Liquidity Provider Program you are interested in: <ul style="list-style-type: none"> <li>• 1: Program 1: 5000 EUR depth, 80% presence (average of presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li> <li>• 2: Program 2: 5000 EUR depth, 95% presence (simultaneous presence on bid and ask) at Participant nominated spread from current Cboe Europe orderbook BBO</li> <li>• 3: Program 3: 5000 EUR depth of comparable size, 50% presence (simultaneous presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li> </ul>
<i>add</i>	Supply a comma separated list of symbol/spread combinations that you would like to register as a Liquidity Provider for the next trading session. The symbol must be a Cboe Europe format symbol and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate. Example Values: <ul style="list-style-type: none"> <li>• <i>VODI</i>: VODI with no spread component</li> <li>• <i>VODI:-1</i>: VODI with no spread component</li> <li>• <i>VODI:25</i>: VODI with a spread of 25bps</li> </ul>
<i>change</i>	Supply a comma separated list of symbol/spread combinations, for symbols you are already registered as a Liquidity Provider in, to change the nominated spread for use in the next trading session. The symbol must be a Cboe Europe format symbol and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate. Example Values: <ul style="list-style-type: none"> <li>• <i>VODI</i>: VODI with no spread component</li> <li>• <i>VODI:-1</i>: VODI with no spread component</li> <li>• <i>VODI:25</i>: VODI with a spread of 25bps</li> </ul>
<i>remove</i>	Supply a comma separated list of Cboe Europe format symbols that you would like to deregister (subject to any minimum time requirement) as a Liquidity Provider for the next trading session.



### Example Request (POST)

```
?command=uploadRegisteredSymbols&identifier=IDNT&add=FPp:25,BTI&remove=CAp&program=1
```

### Example Response

```
{'code': '200',  
  'data': {  
    'activeCount': 2,  
    'addCount': 2,  
    'duplicateCount': 0,  
    'failedMinimumRegistration': ['CAp'],  
    'inactiveCount': 0,  
    'ineligibleList': [],  
    'modifyCount': 0,  
    'removeCount': 0,  
    'unknownList': [],  
  },  
  'msg': 'List updated'}
```

## 2.6 uploadRegisteredSymbolsBySegment

Use this command to update the list of symbols in which you have registered as a Liquidity Provider for the next trading session, using market segments (either a primary listing market or an index) as a way to quickly select symbols.

Parameter	Description
command	<b>uploadRegisteredSymbolsBySegment</b>
identifier	Supply the Bank Code you would like to manage.
program	Supply the program identifier for the particular Liquidity Provider Program you are interested in: <ul style="list-style-type: none"> <li>• 1: Program 1: 5000 EUR depth, 80% presence (average of presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li> <li>• 2: Program 2: 5000 EUR depth, 95% presence (simultaneous presence on bid and ask) at Participant nominated spread from current Cboe Europe orderbook BBO</li> <li>• 3: Program 3: 5000 EUR depth of comparable size, 50% presence (simultaneous presence on bid and ask) at 25bps from current Cboe Europe orderbook BBO</li> </ul>
<i>add_index</i>	Supply a comma separated list of index key/spread combinations that you would like to register as a Liquidity Provider for the next trading session. NOTE: The registration is for symbols in the index as of the next trading session and not in the index itself. The index key must be one supported (listed on the Index Keys page) and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate. Example Values: <ul style="list-style-type: none"> <li>• <i>FTSE100</i>: All symbols currently in the FTSE 100 with no spread component</li> <li>• <i>FTSE100:-1</i>: All symbols currently in the FTSE 100 with no spread component</li> <li>• <i>FTSE100:25</i>: All symbols currently in the FTSE 100 with a spread of 25bps</li> </ul>
<i>add_market</i>	Supply a comma separated list of MIC/spread combinations that you would like to register as a Liquidity Provider for the next trading session. NOTE: The registration is for symbols currently listed in that market segment and not in the market itself. The MIC must be an ISO Market Identification Codes (MICs) <sup>1</sup> and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate. Example Values: <ul style="list-style-type: none"> <li>• <i>XPAR</i>: All symbols in the Parisian market segment with no spread component</li> <li>• <i>XPAR:-1</i>: All symbols in the Parisian market segment with no spread component</li> <li>• <i>XPAR:25</i>: All symbols in the Parisian market segment with a spread of 25bps</li> </ul>

Parameter	Description
command	<b>uploadRegisteredSymbolsBySegment</b>
<i>change_index</i>	<p>Supply a comma separated list of index key/spread combinations, for indices containing symbols that you are already registered as a Liquidity Provider in, to change the nominated spread for use in the next trading session.</p> <p>The index key must be one supported (listed on the Index Keys page) and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate.</p> <p>Example Values:</p> <ul style="list-style-type: none"> <li>• <i>FTSE100</i>: All symbols currently in the FTSE 100 with no spread component</li> <li>• <i>FTSE100:-1</i>: All symbols currently in the FTSE 100 with no spread component</li> <li>• <i>FTSE100:25</i>: All symbols currently in the FTSE 100 with a spread of 25bps</li> </ul>
<i>change_market</i>	<p>Supply a comma separated list of MIC/spread combinations, for market segments that contain symbols you are already registered as a Liquidity Provider in, to change the nominated spread for use in the next trading session.</p> <p>The MIC must be an ISO Market Identification Codes (MICs)<sup>2</sup> and is always required. Spread is optional, but if supplied can be -1 (to indicate no spread) or an integer between 1 and 500 representing the spread (in basis points) that you wish to nominate.</p> <p>Example Values:</p> <ul style="list-style-type: none"> <li>• <i>XPAR</i>: All symbols in the Parisian market segment with no spread component</li> <li>• <i>XPAR:-1</i>: All symbols in the Parisian market segment with no spread component</li> <li>• <i>XPAR:25</i>: All symbols in the Parisian market segment with a spread of 25bps</li> </ul>
<i>remove_index</i>	<p>Supply a comma separated list of index keys (as listed on the Index Keys) that you would like to deregister (subject to any minimum time requirement) as a Liquidity Provider for the next trading session.</p> <p>NOTE: Deregistration is for symbols in the index as of the next trading session and not in the index itself.</p>
<i>remove_market</i>	<p>Supply a comma separated list of MICs that you would like to deregister (subject to any minimum time requirement) as a Liquidity Provider for the next trading session.</p>

#### Example Request (POST)

```
?command=uploadRegisteredSymbolsBySegment&identifier=IDNT&add_index=FTSE100:25,CAC
&remove_market=XAMS&change_market=XLIS:50&program=1
```

#### Example Response

```
{'code': '200',
'data': {
'activeCount': 2,
'addCount': 2,
'duplicateCount': 0,
'failedMinimumRegistration': ['MTa'],
'inactiveCount': 0,
'ineligibleList': [],
'modifyCount': 0,
'removeCount': 0,
'unknownList': [],
},
'msg': 'List updated'}
```

### 3 Support

Please email questions or comments regarding this specification to [tradedeskeurope@batstrading.com](mailto:tradedeskeurope@batstrading.com).

### 4 Revision History

Protocol Version	Date	Description
1.9	31 May 2019	Added DXE environment.
1.8	25 Aug 2016	Added detail on LPP Programme 3.
1.7	19 Feb 2016	Updated for new branding.
1.6	9 Dec 2015	Add ineligible symbols list to update commands. Add active and enabled fields to response content.
1.5	29 Nov 2013	Add viewActiveRegisteredSymbols command.
1.4	20 July 2012	Add support for separate registration within sub-programs.
1.3	10 July 2012	Add support for member nominated spread and changing a registration. Change return format for viewRegisteredSymbols.
1.2	25 June 2012	Added uploadRegisteredSymbolsBySegment command and remove port registration commands.
1.1	8 June 2012	Updated branding.
1.0	29 August 2011	Initial version for public distribution.