



Cboe Europe

Liquidity Provider API

Derivatives

Version 1.1

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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 products that are a part of the Cboe Europe Derivatives 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` domain.

https://api.batstrading.co.uk/cedx/account/market_maker/

Access to our UAT environments is through the `certification.batstrading.co.uk` domain.

https://api.certification.batstrading.co.uk/cedx/account/market_maker/

1.4 Programme Details

Further information about the various Liquidity Provider Programmes can be found at <https://www.cboe.com/europe/derivatives/trading/lpp/>.

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 viewRegisteredProducts

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

Parameter	Description
command	viewRegisteredProducts
identifier	Supply the Bank Code you would like to manage.

Example Request (GET)

```
?command=viewRegisteredProducts&identifier=IDNT
```

Example Response

```
{'code': '200',  
  'data': {  
    'current': [{ 'name': 'UK1000', 'program': 1, 'active': 't'},  
                { 'name': 'NL25F', 'program': 2, 'active': 'f'},  
                { 'name': 'EZ50F', 'program': 2, 'active': 'f'}],  
    'next': [{ 'name': 'UK1000', 'program': 1, 'active': 't'},  
              { 'name': 'NL25F', 'program': 1, 'active': 't'},  
              { 'name': 'EZ50F', 'program': 2, 'active': 'f'}]  
  },  
  'msg': ''}
```

2.3 viewActiveRegisteredProducts

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

Parameter	Description
command	viewActiveRegisteredProducts
identifier	Supply the Bank Code you would like to manage.

Example Request (GET)

```
?command=viewActiveRegisteredProducts&identifier=IDNT
```

Example Response

```
{'code': '200',
  'data': {
    'current': [{ 'name': 'UK1000', 'program': 1, 'active': 't' },
                { 'name': 'DE40F', 'program': 2, 'active': 't' },
                { 'name': 'FR400', 'program': 2, 'active': 't' } ],
    'next': [ { 'name': 'UK1000', 'program': 1, 'active': 't' },
              { 'name': 'DE40F', 'program': 1, 'active': 't' },
              { 'name': 'FR400', 'program': 2, 'active': 't' } ]
  },
  'msg': '' }
```

2.4 clearRegisteredProducts

Use this command to deregister all products in which you are currently registered as a Liquidity Provider.

Parameter	Description
command	clearRegisteredProducts
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">• 1: Program 1: Standard• 2: Program 2: MiFID

Example Request (POST)

```
?command=clearRegisteredProducts&identifier=IDNT&program=1
```

Example Response

```
{'code': '200',  
'msg': 'INFO: Successfully removed products for program 1'}
```

2.5 uploadRegisteredProducts

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

Parameter	Description
command	uploadRegisteredProducts
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">• 1: Program 1: Standard• 2: Program 2: MiFID
<i>add</i>	Supply a comma separated list of products that you would like to register as a Liquidity Provider for the next trading session.
<i>remove</i>	Supply a comma separated list of products that you would like to deregister as a Liquidity Provider for the next trading session.

Example Request (POST)

```
?command=uploadRegisteredProducts&identifier=IDNT&add=UK100O,NL25F&remove=UK100F&program=1
```

Example Response

```
{'code': '200',  
  'data': {  
    'activeCount': 10,  
    'addCount': 2,  
    'duplicateCount': 0,  
    'inactiveCount': 0,  
    'removeCount': 1,  
  },  
  'msg': 'List updated'}
```


3 Support

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

4 Revision History

Protocol Version	Date	Description
1.0	06 May 2021	Initial version for public distribution.
1.1	17 Sept 2021	Update References from DE30 to DE40.