



Cboe Europe

Risk Management Gateway

Secure Web API

Version 1.0

14 April 2021

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1 Introduction

1.1 Overview

The Cboe Europe Risk Management Gateway Secure Web API provides a programmatic means of viewing and configuring a risk profile that defines execution limits as a function of time or absolute limits per product type. The rules that can form a risk profile are described in section 2.2 of the [CEDX Risk Management Specification](#).

1.2 Requirements

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

1.3 Access

The API is accessed via a URL using the HTTPS protocol. The API is served from the api.batstrading.co.uk domain.

CEDX Order Book (CEDX)
https://api.batstrading.co.uk/cedx/account/risk_manager/

Access to the production environment is also available via private connectivity through the api.int.batstrading.co.uk domain.

CEDX Order Book (CEDX)
https://api.int.batstrading.co.uk/cedx/account/risk_manager/

Access to our UAT environment is through the api.certification.batstrading.co.uk domain.

CEDX Order Book (CEDX)
https://api.certification.batstrading.co.uk/cedx/account/risk_manager/

2 Command Details

2.1 viewExecutingFirms

Use this command to view the available Trading Firm ID's.

Parameter	Description
command	viewExecutingFirms

Example Request (GET)

```
?command=viewExecutingFirms
```

Example Response

```
{ "msg": "",  
  "code": "200",  
  "data": [{"tradingFirmId": "CBOE"}]  
}
```

2.2 viewRules

Use this command to view all rules stored for an individual trading date.

Parameter	Description
command	viewRules
identifier (Optional)	Trading Firm ID. If no identifier is provided all rules for the firms MPIDs will be returned.
tradingDay (Optional)	Pass <code>today</code> to view rules for the current trading date. If no date is supplied this defaults to the next trading date.

Example Request (GET)

```
?command=viewRules&identifier=CBOE
```

Example Response

```
{ "msg": "",
  "code": "200",
  "data": [
    {
      "limit_value": 3000,
      "millis": 0,
      "limit_type": "abs_count",
      "currency": "",
      "trading_firm_id": "CBOE",
      "product_type": "option",
      "risk_root": ""
    },
    {
      "limit_value": 1000000,
      "millis": 0,
      "limit_type": "abs_ntnl",
      "currency": "EUR",
      "trading_firm_id": "CBOE",
      "product_type": "",
      "risk_root": "DE300"
    },
    {
      "limit_value": 10,
      "millis": 10000,
      "limit_type": "rate_count",
      "currency": null,
      "trading_firm_id": "CBOE",
      "product_type": "",
      "risk_root": "DE300"
    }
  ]
}
```

2.3 uploadRules

Use this command to upload a rule set for the next trading day. Uploads performed prior to 07:00 UK time to take effect the same trading day.

Parameter	Description
command	uploadRules
identifier	Trading Firm ID
rules	Comma delimited list of rules to add.

Rule Format

The values for a rule are colon delimited as follows. Each rule of comma delimited.

The supported values for a rule are described in section 2.2 of the [CEDX Risk Management Specification](#).

```
trading_firm_id:limit_type:product_code:limit_value:time_limit:
currency:product_type
```

Example Request Body (POST)

In this example three rules are uploaded, each separated by a comma.

```
? command=uploadRules&identifier=CBOE&rules=
CBOE:abs_count::3000:0::option,
CBOE:abs_ntnl:DE300:1000000:0:EUR:,
CBOE:rate_count:UK1000:10:10000::
```

Example Response

```
{ "msg": "Rules updated",
  "code": "200",
  "data":
    {
      "duplicateCount": 0,
      "tradingFirmIdsNotInUpload": [],
      "removeCount": 0,
      "processedCount": 3,
      "spacesCount": 0,
      "tradingFirmIdsInUpload": ["CBOE"],
      "unknownList": [],
      "addCount": 3
    }
}
```

2.4 clearRules

Use this command to remove all currently stored rules.

Parameter	Description
command	clearRules
identifier	Trading Firm ID to clear, or <code>all</code> to clear all the rules for all the Trading Firm IDs.

Example Request Body (POST)

```
?command=clearRules&identifier=CBOE
```

Example Response

```
{ "msg": "",  
  "code": "200",  
  "data": [] }
```

3 Support

Please e-mail questions or comments regarding this specification to tradedeskeurope@cboe.com.

4 Revision History

Protocol Version	Date	Description
1.0	14/04/2021	Initial Version.