



Cboe Europe

Third Party Static Data

Version 1.5

16th November 2020

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1 Introduction

This document describes the file formats of the Cboe participant static data files. These files are available for Participants fulfilling the role of a trusted Third Party Broker, or for trusted Third Party Vendors, to obtain sufficient information about the trusting counterparties to be able to have confidence that trades conducted off-book, but on-exchange under the Cboe Rules, will be clearable. The files are formatted in simple comma-separated value (CSV) format, making them easy to parse or view in a spreadsheet program such as Microsoft Excel.

More information about the Third Party trade reporting services is available on our website at

https://markets.cboe.com/europe/equities/trs/on_exchange/.

1.1 Availability

A set of reference data files is published for each of the CXE, BXE, DXE and CEDX certification and production environments. Participant static data can be retrieved at any time and will contain the most up-to-date clearing data that we hold for the day in question. The majority of scheduled changes are made on the previous trading day, with clearing data being synchronised between all environments before 5pm. However, changes may be made prior to the beginning, or during the middle of the trading day. As an example of why this might occur, a trading participant's General Clearing Member (GCM) may withdraw their Statement of Authority on an intraday basis, although it is noted that such actions are very unlikely.

1.2 Location

Files are available on the Cboe public website via HTTPS. There are different URLs for the CXE, BXE, DXE and CEDX books, and for production and certification (UAT). The file is available only using the HTTPS protocol and requires authentication using a Cboe web site account with an appropriate permission in place.

Production:

CXE Static data	https://www.batstrading.co.uk/cxe/account/third_party_static/csv/
BXE Static data	https://www.batstrading.co.uk/bxe/account/third_party_static/csv/
DXE Static data	https://www.batstrading.co.uk/dxe/account/third_party_static/csv/
CEDX Static data	https://www.batstrading.co.uk/cedx/account/third_party_static/csv/

Certification:

CXE Static data	https://certification.batstrading.co.uk/cxe/account/third_party_static/csv/
BXE Static data	https://certification.batstrading.co.uk/bxe/account/third_party_static/csv/
DXE Static data	https://certification.batstrading.co.uk/dxe/account/third_party_static/csv/
CEDX Static data	https://certification.batstrading.co.uk/cedx/account/third_party_static/csv/

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 reference data is not accessible over private connectivity.

The available URLs are as follows:

Production:

CXE Static data	https://int.batstrading.co.uk/cxe/account/third_party_static/csv/
BXE Static data	https://int.batstrading.co.uk/bxe/account/third_party_static/csv/
DXE Static data	https://int.batstrading.co.uk/dxe/account/third_party_static/csv/
CEDX Static data	https://int.batstrading.co.uk/cedx/account/third_party_static/csv/

2 Participant Static Data File

The static data file consists of a *heading*, and many *data* rows.

2.1 Heading and Data

The heading line describes the format of the data rows which will follow. **It is highly recommended that parsers be able to ignore new columns which are added over time.** New columns may be added at any time. However, to aid in backward compatibility, columns will not be removed or reordered without an adequate notice period.

Column Name	Type	Value Interpretation
firm	String	Name of the Trading Participant. Human-readable.
description	String	For Participants that have multiple trading identifiers, a description associated with the relevant identifier. Human-readable.
bank_code	String	A four character identifier that must be used in the <i>PartyID</i> field of the trade report message in order to identify the trusting counterparty.
bic	String	The registered Broker Identification Code ("BIC") (or SWIFT Code) that uniquely identifies the Participant involved in the trade. This value can be used by the consumer of the file to match against their own internal static data describing a firm.
csd	String	The registered Broker Identification Code of the Central Securities Depository ("CSD") where a symbol will settle. This BIC can be correlated with the symbol's CSD, as identified in our Symbol Reference File, in order to determine whether a Participant is able to trade a specific symbol. Valid values are shown in Appendix A: Valid CSD BICs. This column is not present in the CEDX version of the static data file. Irish primary listed symbols are distinguished from other Euroclear UK and Ireland symbols as some Participants have configured different clearing relationships for such symbols.
capacity	Character	The capacity under which this Participant is able to clear trades. These values should match what is supplied in the <i>OrderCapacity</i> field of the trade report message. This column is not present in the CEDX version of the static data file. Valid values are: "A" for Agency "P" for Principal, including Riskless Principal
root_party	String	A four character string that identifies the trusted third party. This value must be supplied in the <i>RootPartyID</i> field of the trade report message. There will usually be only a single value for this in the entire file, but for those trusted third parties that have multiple sources of trades, will allow the consumer to differentiate between possible Participants and their trusting relationships.

Column Name	Type	Value Interpretation
ccp	String	<p>Identifies the Central Counter Party (“CCP”) that will clear the trade for the Participant. Conventionally, CCPs can clear all symbols in the Cboe symbol universe, but it is possible that there may be some symbols that they can not. These exceptions can be identified through our Symbol Reference File.</p> <p>This column is not present in the CEDX version of the static data file.</p> <p>Valid values are:</p> <ul style="list-style-type: none"> “EMCF” for EuroCCP “LCHL” for LCH Clearnet “XCLR” for X-Clear “NONE” for Non-Clearing Members <p>Note - Non-Clearing Members can only be matched against other Non-Clearing Members.</p>

2.2 Sample

Example record:

Foo Trading Ltd,BCN Desk,FOOB,FOOBGB21XXX,CRSTGB22XXX,A,TPTY,XCLR

3 Support

If you have any queries regarding Third Party Static Data, please contact your account manager directly. Other useful numbers are set out below.

Sales Team

SalesEurope@cboe.com

Phone: +44.207.012.8906

Participant Services

ParticipantServicesEurope@cboe.com

Phone: +44.207.012.8902

Trade Desk

TradeDeskEurope@cboe.com

Phone: +44.207.012.8901

Appendix A: Valid CSD BICs

CSD BIC	Country	CSD Name
APKEFIHH	Finland	Euroclear Finland
CIKBBEBB	Belgium	Euroclear Belgium
CRSTGB22	UK & Ireland	Euroclear UK and Ireland ¹
CRSTGB22XXX	UK & Ireland	Euroclear UK and Ireland ² (Irish stocks)
DAKVDEFF	Germany	Clearstream Bank
ESESEFRPP	France	Euroclear France
IBLSPTPP	Portugal	Interbolsa
IBRCESMM	Spain	Iberclear
INSECHZZ	Switzerland	SIX SIS
KDPWPLPW	Poland	Kdpw
KELEHUH1	Hungary	Keler
MGTCBEBE	International CSD	Euroclear Bank
MOTIITMM	Italy	Monte Titoli
NECINL2A	Netherlands	Euroclear Nederland
OCSDATWW	Austria	Oesterreichische Kontrollbank
UNIYCZPP	Czech Republic	Centralni Depozitar Cennych Papiru
VPCSSESS	Sweden	Euroclear Sweden
VPDKDKKK	Denmark	VP Securities
VPSNNOKK	Norway	Verdipapirsentralen, VPS

- 1: Will exclude Irish primary listed symbols.
- 2: Irish primary listed symbols only.

Revision History

Version	Date	Description
1.5	16/11/2020	Add CEDX environment.
1.4	14/11/2019	Remove security column.
1.3	31/05/2019	Add DXE environment. Remove jurisdiction column.
1.2	30/04/2019	Update and move Valid CSD BIC section to Appendix A; remove red highlighting and explanatory note about the introduction of the jurisdiction column to the Participant Static Data file.
1.1	28/01/2019	Add jurisdiction column.
1.0	25/08/2016	First Release Version. Includes proposed changes as part of the Cboe Q4 2016 release.