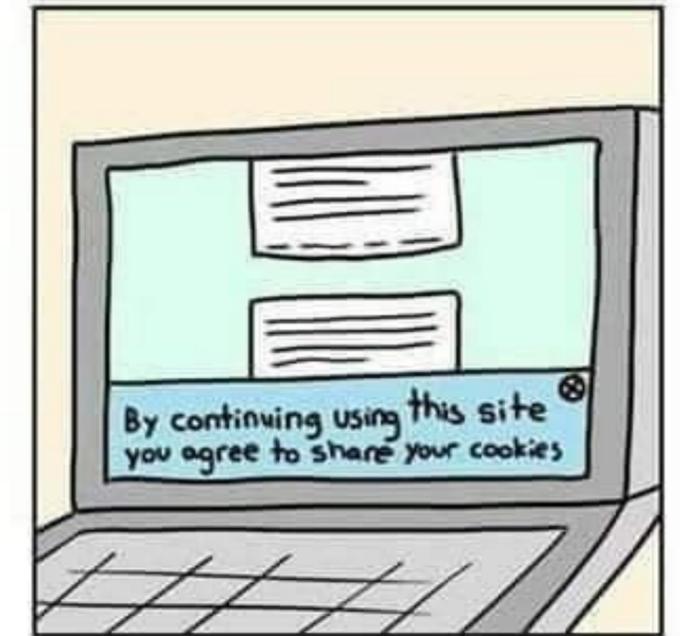
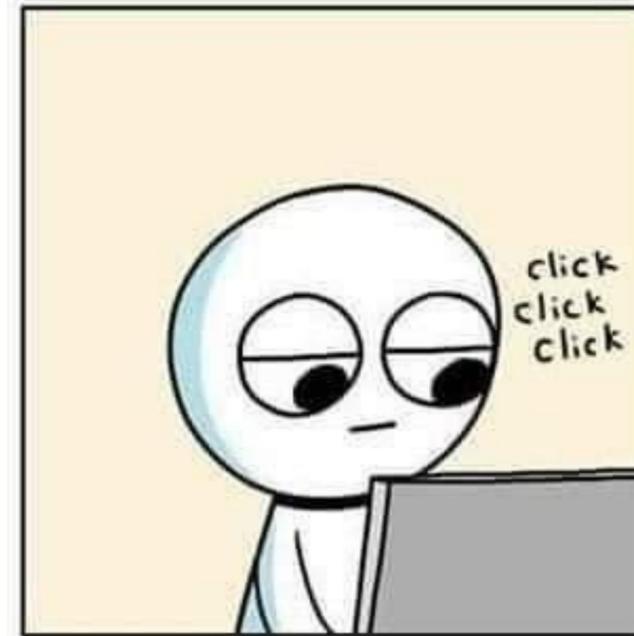


The Past, Present and Future of Online Tracking

Dr Michael Veale

Faculty of Laws, University College London



A short history of Web tracking

- In the early 90s, the Web was 'stateless' — it had no *memory of its visitors*.
- **Cookies** were invented to solve this problem: they are simply **text placed on your browser by a web server that a server can look at later**.

Syntax of the Set-Cookie HTTP Response Header:

```
Set-Cookie: NAME=OPAQUE\_STRING \  
    [; expires= ] \  
    [; path=] \  
    [; domain=] \  
    [; secure]
```

Syntax of the Cookie HTTP Request Header:

```
Cookie: NAME=OPAQUE\_STRING *[,; NAME=OPAQUE\_STRING]
```

First proposal for state management on the
web (Apr. 18, 1995)

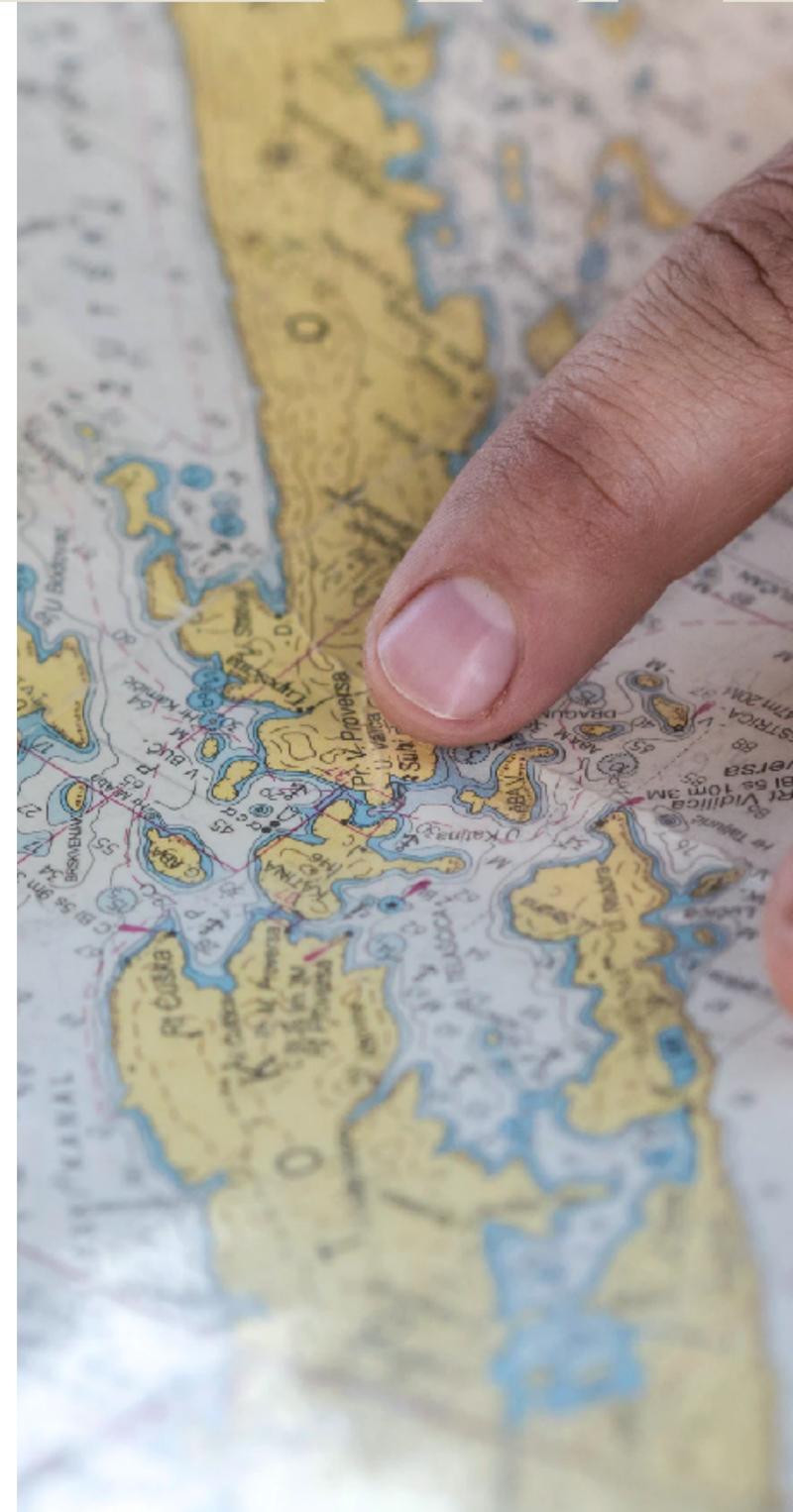
Webpage complexity grows

- In the early days of the Web, all content on a webpage came from the same **server**.
- An early, popular browser, **Netscape Navigator**, introduced the function of rendering two webpages in a single browsing window in 1996 (frames).
- This created a problem: could the second website access the cookies the first had laid?



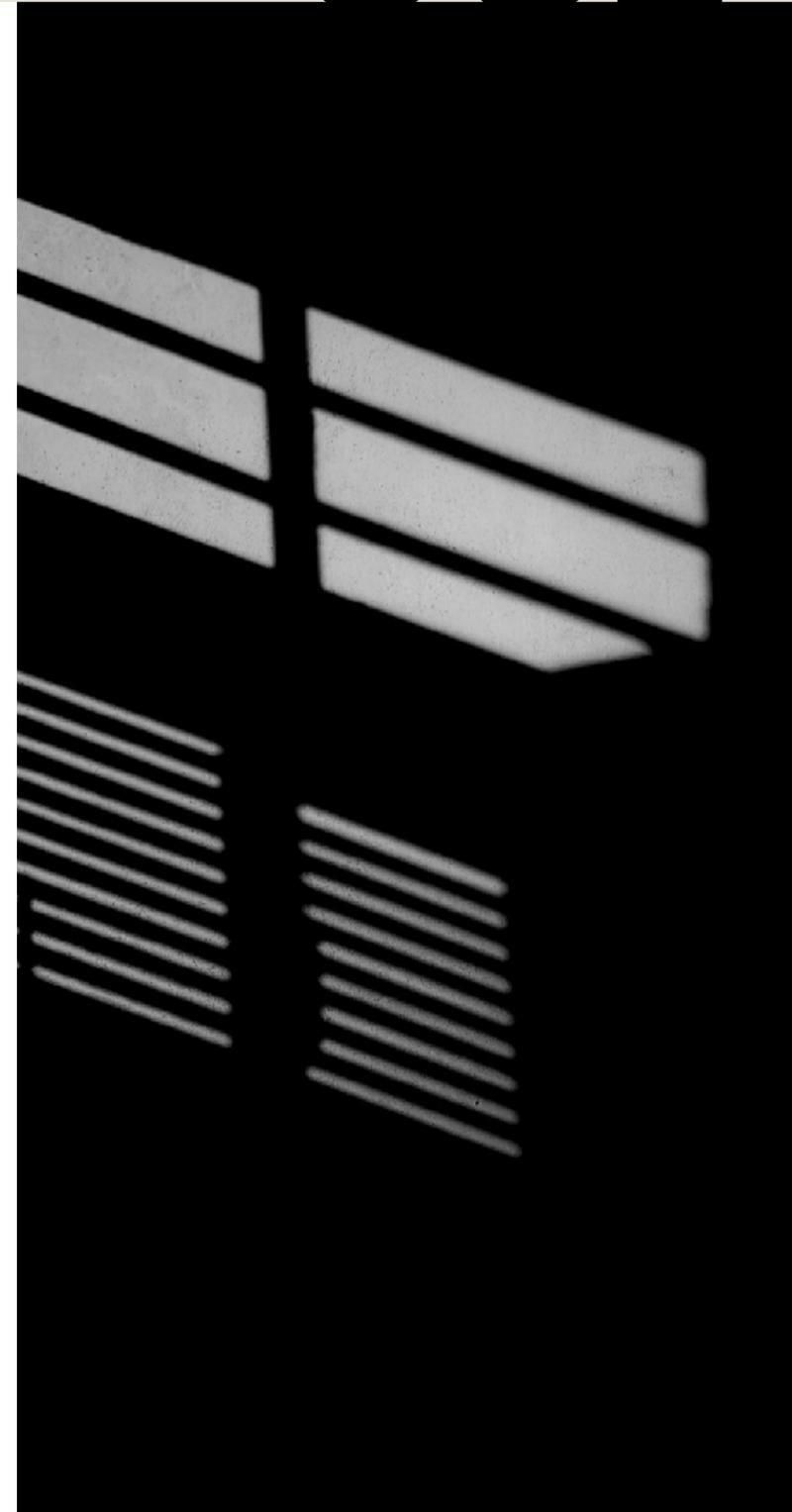
The same origin policy

- The solution — the Same Origin Policy.
- Cookies only accessible by servers that share features (particularly the domain) of the one that laid them.
- A user visiting ucl.ac.uk should expect only ucl.ac.uk cookies to be read — not kcl.ac.uk cookies.



Crafty workarounds

- Didn't fix the problem for long:
 - Websites started calling many distinct servers. Used to be 1, now 100s — because a website would instruct your computer to query many domains.
 - These many domains collaborate to share information about users' Web usage and more — called Cookie Syncing.
- Google calls home with unique identifiers for at least 28% of all web page loads, while Facebook does the same for approximately 15%. The proportion is significantly higher in certain sectors, such as news, compared to others, such as banking.*
- Collaboration between trackers means that even under conservative estimates, 53 firms observe more than 91% of users' browsing behaviour.**

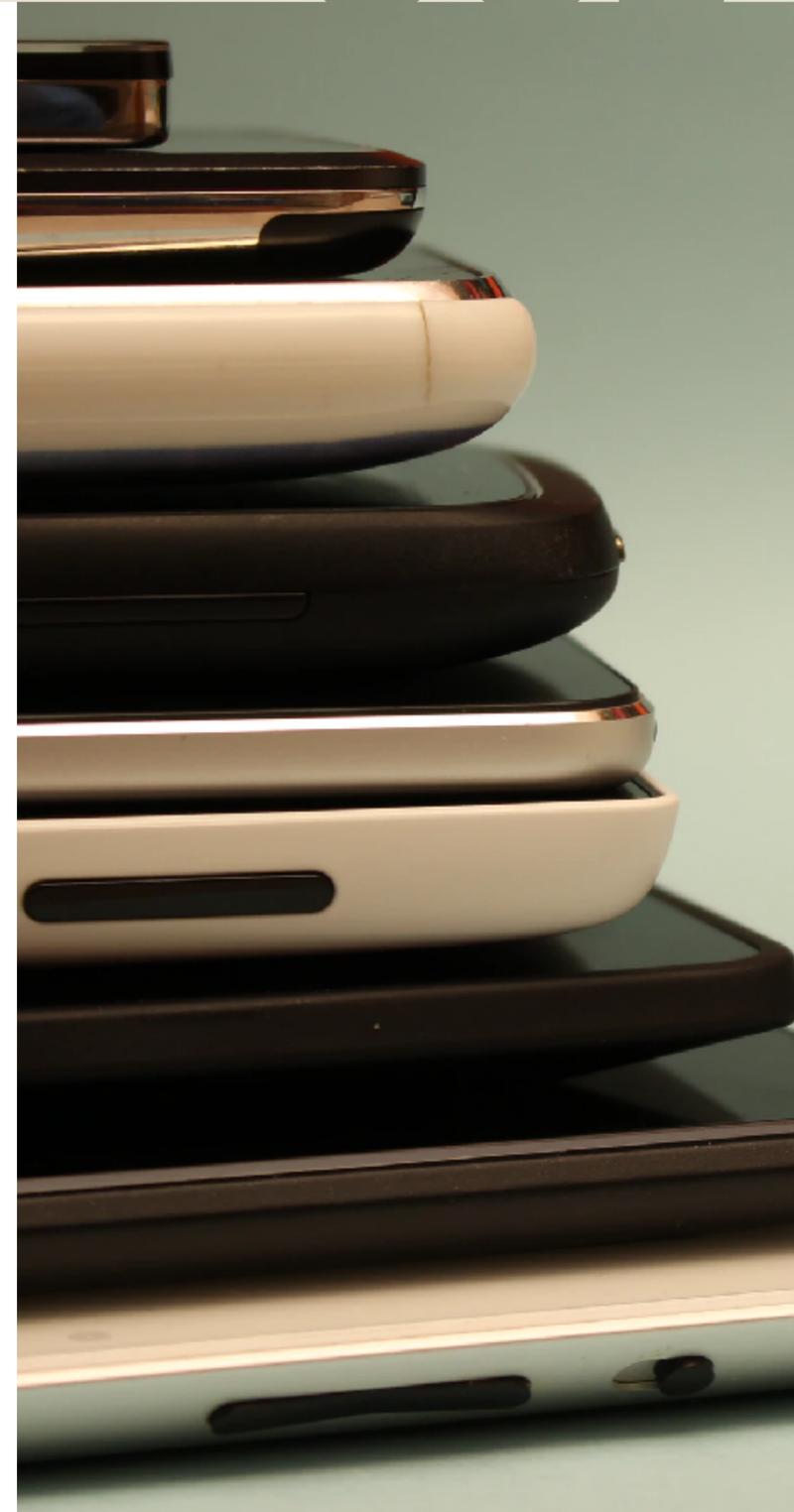


*Arjaldo Karaj and others, 'WhoTracks.Me: Shedding Light on the Opaque World of Online Tracking' [2018] arXiv:180408959, 8;

** Muhammad Ahmad Bashir and Christo Wilson, 'Diffusion of User Tracking Data in the Online Advertising Ecosystem' (2018) 2018 Proceedings on Privacy Enhancing Technologies 85.

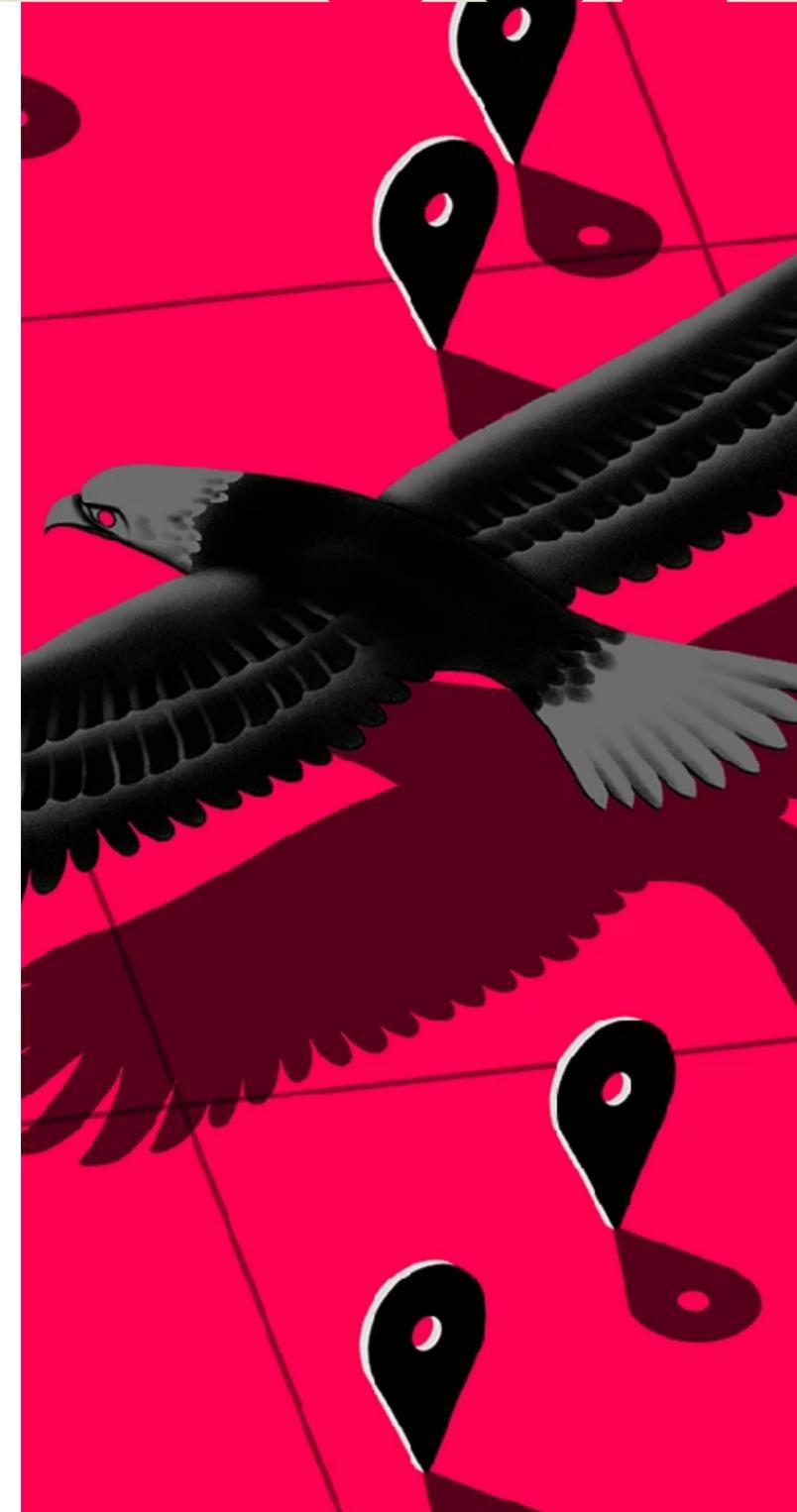
Apps are pretty bad

- Users have more ability to control the Web, through browsers. For apps, they have almost none.
- One recent study identified 2,121 separate advertising tracking services in apps in the Android ecosystem, which can be grouped by ownership into approximately 292 parent organisations.*
- Another study found that 88.4% of apps contained a tracker owned by Alphabet (Google), 42.6% by Facebook, 33.9% by Twitter, 26.3% by Verizon and 22.2% by Microsoft. 30% of News apps, 28% of Family apps, and 25% of Gaming & Entertainment apps contain trackers from more than ten distinct tracker companies.**



This data isn't just used for advertising

- The US military, Customs and Border Protection, the Secret Service and Homeland Security buy location data from adtech firms as a way of avoiding obtaining warrants.
 - 'X-Mode' trackers in apps: e.g. a Quar'an/prayer time app downloaded by 98m Muslims around the world; a Craigslist searching app and a spirit level app.
 - Bidstream data from real-time bidding (Venntel, Babel Street)
- Many vendors found selling data that can specifically be used to locate women who have visited abortion clinics (Kochava, SafeGraph, Placer.ai)



This infrastructure isn't just used for advertising



- NSA and GCHQ utilise the uniquely identifying Google "PREF" cookies to single out a user's computer and allow it to be remotely exploited using hacking tools developed by these state actors.
- DoubleClick cookies to reidentify Tor Browser users
- Major Belgacom hack achieved by GCHQ and CSEC through MUTANT BROTH, a system bulk-storing a range of cookies laid on popular websites, including those from Google and Facebook, in order to both identify users and build up a pattern of their daily habits and routines.

Our Approach

- Tracked target's converged communications and CNE accesses.
- Monitored passive internet traffic; created automated processes where possible (XKS ANCHORMAN, Workflows, Fingerprints).
- Provided TAO/GCHQ with WLLids/DSL accounts, Cookies, GooglePREFIDs to enable remote exploitation.
- Partnered with NGA and R4 to confirm locations and USRP equipment based on collected photographs.

Target Detection Identifiers

TDI Type	TDI Location	User/Machine
Yahoo-Y-Cookie	Cookie	User
Yahoo-B-Cookie	Cookie	Machine
Google-K	Request-URI	User
Paltalk-Nickname	Request-URI	User
MS-MUID-Cookie	Cookie	Machine
Google-SID-Cookie	Cookie	Machine

70 distinct TDI types discovered.
 2500 TDIs/sec (GET, de-duplicated)
 => 200 Million per day per 10Gbps
 De-dupe rate ???
 Cost – 250 hours per TDI
 Automated discovery prototype

SECRET

Domain	Context	Technology Selector	Example value	Event count	Observation count	Mean user transmission frequency	Cross-ID percentage
facebook	Cookie	data=		8	871	12.28	3.81
facebook	Cookie	cookie		8	551	12.25	3.51
facebook	Cookie	cookie		7	530	12.14	4.25
facebook	Cookie	cookie		7	520	12.14	3.56
facebook	Cookie	cookie		7	531	12.17	3.74
facebook	Cookie	cookie		6	364	10.28	4.97
rutgers	Cookie	id=		6	336	10.87	0.24
facebook	Cookie	cookie		6	323	16.83	0.18
lva	Cookie	cookie		7	323	10.11	3.04
rutgers	Cookie	id=		6	312	11.19	0.41
google	URI	id=		7	314	13.22	5.21
rutgers	Cookie	id=		6	309	16.22	0.29
yahoo	Cookie	id=		7	307	10.76	2.76
yahoo	Cookie	id=		6	306	10.80	7.70
myspace	Cookie	id=		5	290	14.10	1.95
myspace	Cookie	id=		5	290	14.13	1.61
myspace	Cookie	id=		5	291	13.92	4.05
rutgers	Cookie	id=		6	279	13.22	0.45
myspace	Cookie	id=		6	277	14.40	1.65
yahoo	URI	id=		7	277	11.88	6.80
babo	Cookie	id=		7	275	17.39	2.05
google	Cookie	id=		7	272	16.25	7.11
google	Cookie	id=		7	271	16.50	3.93
google	Cookie	id=		7	270	17.29	4.59
babo	Cookie	id=		7	268	17.88	2.21
babo	Cookie	id=		7	268	17.67	2.24
yahoo	Cookie	id=		4	264	20.51	3.02
google	Cookie	id=		6	264	19.25	3.02
yahoo	Cookie	id=		3	253	14.14	2.54
yieldmanager	Cookie	id=		7	251	16.23	1.01
rutgers	Cookie	id=		6	242	14.24	0.49
yahoo	URI	id=		4	242	17.26	7.82

But when they are used for ads, it's pretty bad too.

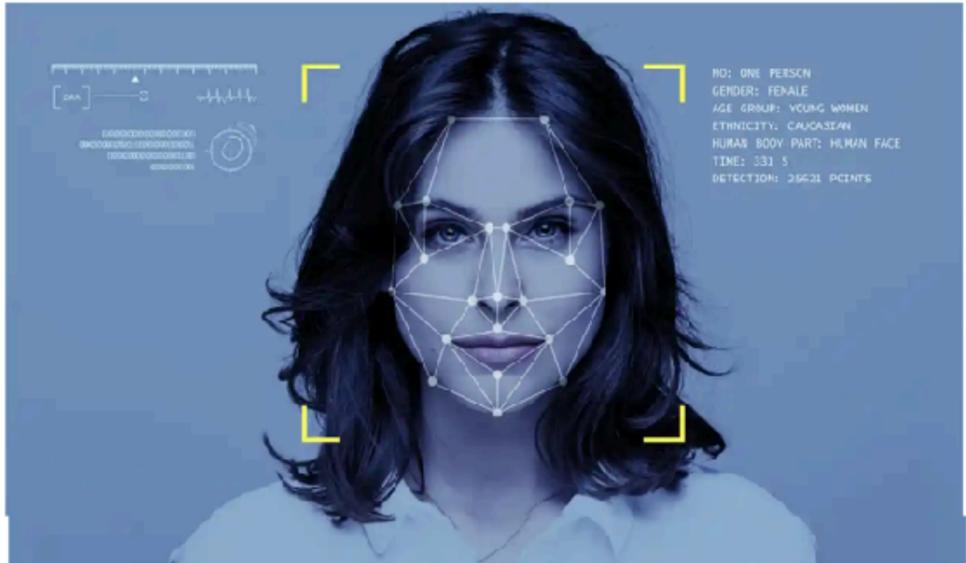


UCL

IT

Major breach found in biometrics system used by banks, UK police and defence firms

Fingerprints, facial recognition and other personal information from Biostar 2 discovered on publicly accessible database



Advertisement

CLAIM A GIFT CARD
UP TO £125 WHEN
YOU BUY SELECTED
LAPTOPS

T&Cs apply.

Real-Time Bidding

From about 2010, automated auctions for your eyeballs.

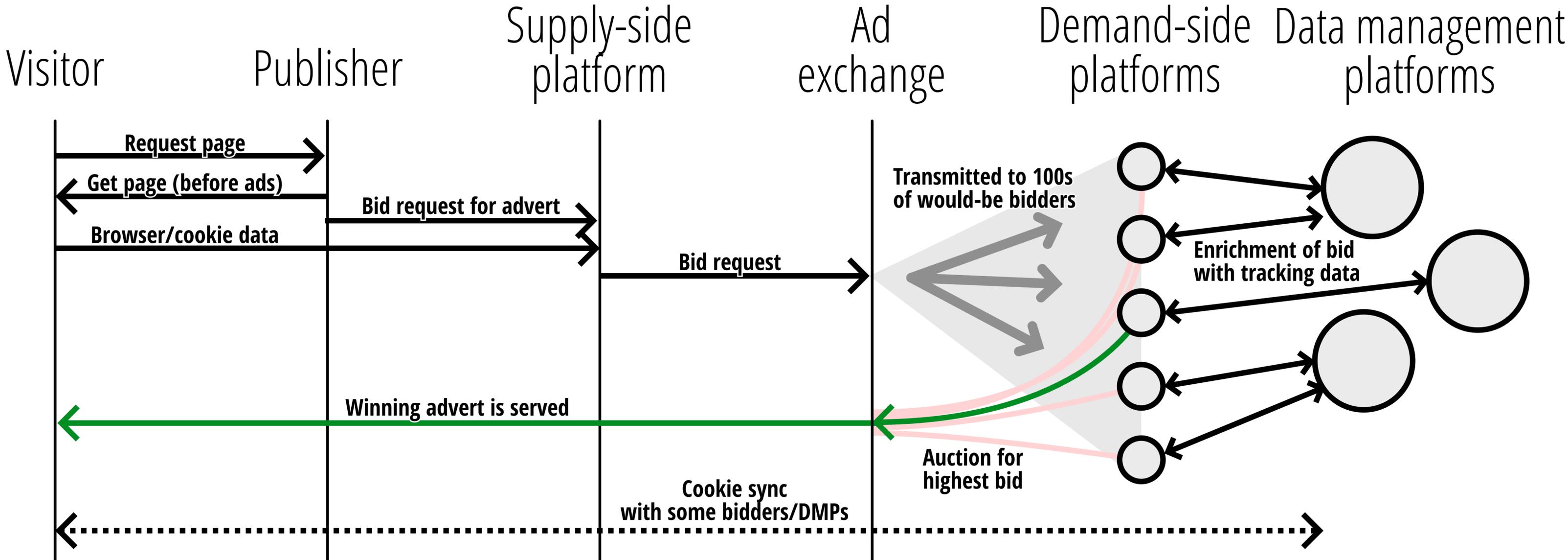


Diagram: Michael Veale and Frederik Zuiderveen Borgesius, 'Adtech and Real-Time Bidding under European Data Protection Law' (2022) 23 German Law Journal 226.

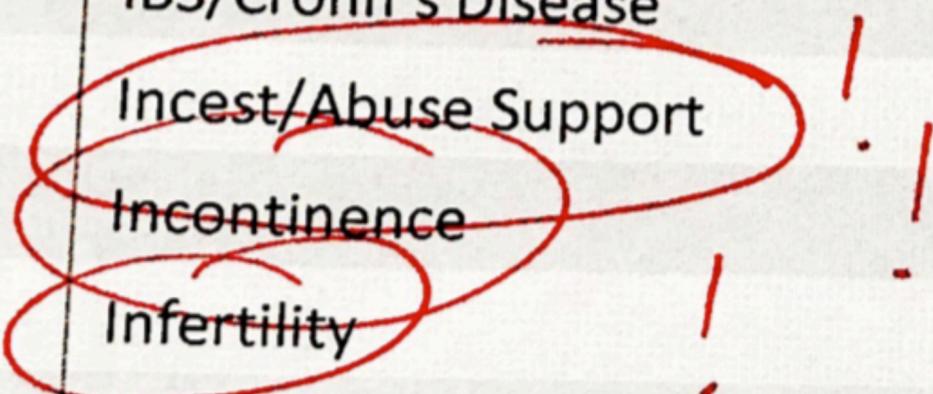
Data sent to bidders each time this happens



- Site
 - URL of the site being visited
 - Site category or topic
- Device
 - Operating system
 - Browser software and version
 - Device manufacturer, model
 - Mobile provider
 - Screen dimensions

- User
 - Unique identifiers set by vendor and/or buyer.
 - Advertising exchange's cookie ID.
 - A demand-side platform's user identifier
 - Year of Birth
 - Gender
 - Interests
 - Metadata reporting on consent provided
- Geography
 - Longitude and latitude
 - Postal/ZIP code

IAB7-24	Heart Disease
IAB7-25	Herbs for Health
IAB7-26	Holistic Healing
IAB7-27	IBS/Crohn's Disease
IAB7-28	Incest/Abuse Support
IAB7-29	Incontinence
IAB7-30	Infertility
IAB7-31	Men's Health
IAB7-32	Nutrition
IAB7-33	Orthopedics
IAB7-34	Panic/Anxiety Disorders
IAB7-35	Pediatrics
IAB7-36	Physical Therapy



... and retained

- Bid requests go to hundreds or thousands of companies; little oversight.
- **Vectaury** in France — small company, with only 3.5m€ annual turnover — retained 68m bid request records (and fined by the French data regulator, CNIL) in 2018.
- Their website even claimed that they discarded 70% of all data, and only kept any of it for 12 months meaning that this small company was possibly sent 1/4 billion bid requests in just a single year.

**PRIVACY IS HARD TO DO
VECTAURY'S DATA**

We strive for the creation of a constructive
sustainable ecosystem, serving all
stakeholders

Data at scale for real-time bidding (RTB)



Leading RTB exchanges, daily bid request estimates

Index Exchange	50 billion ⁱⁱ
OpenX	60 billion ⁺ⁱ
Rubicon Project	Unknown. Claims to reach 1 billion people's devices. ⁱⁱⁱ
PubMatic	70 billion ^{+iv}
Oath/AOL	90 billion ^v
AppNexus	131 billion ^{vi}
Smaato	214 billion ^{vii}
Google DoubleClick	Unknown. DoubleClick is the dominant exchange.

- i. "Tour IX's Amsterdam and Frankfurt Data Centers", Index Exchange, 2 July 2018 (URL: <https://www.indexexchange.com/tour-ix-amsterdam-frankfurt-data-centers/>).
- ii. "OpenX Ad Exchange", OpenX (URL: https://www.openx.com/uk_en/products/ad-exchange/).
- iii. "Buyers", Rubicon Project, (URL: <https://rubiconproject.com/buyers/>).
- iv. "How PubMatic Is Learning Machine Learning", PubMatic, 25 January 2019 (URL: <https://pubmatic.com/blog/learning-machine-learning/>).
- v. "Maximize yield with Oath's publisher offerings", Oath, 3 April 2018 (URL: <https://www.oath.com/insights/maximize-yield-with-oath-s-publisher-offerings/>).

- vi. 500 Billion / 29.6 = 18.6 billion impressions per day. Using AppNexus 1:11.5 ratio, this is 214 auctions per day. 500+ impressions figure cited in "Optimize your mobile strategy", Smaato, (URL: <https://www.smaato.com/>).
- vii. "Transacting at a peak of 11.4 billion daily impressions, our marketplace handles more traffic each day than Visa, Nasdaq, and the NYSE combined" at <https://www.appnexus.com/sell>. Note that in 2017, AppNexus said in "AppNexus Scales with DriveScale", 2017, (URL: http://go.drivescale.com/rs/451-ESR-800/images/DRV_Case_Study_AppNexus-final.v1.pdf) that 10.7 billion "impressions transacted" came as a result of running 123 billion auctions. The impressions transacted to auctions ratio appears to be roughly 1:11.5. Therefore, the 11.4 daily impressions reported in 2018 equates to 131 billion auctions per day.

“Nanotargeting”

- Some ad infrastructures facilitate messages to be targeted to the level of specific individuals.
- Studies on Facebook’s ad infrastructure have modelled that this “nanotargeting” is possible using either the 4 rarest interests of an individual or the 22 random interests from the interests set Facebook assigns — both options make users unique on Facebook with a 90% probability (González-Cabañas et al., 2021).
- Various “war stories” of this occurring, from intimate partner abuse to Labour Party HQ targeting Jeremy Corbyn.

'Cookie Banners'



✉ SIGN UP TO NEWSLETTER

🔍 SEARCH

NEWS

ACT

CAMPAIGNS

LEARN

IMPACT

ABOUT

DONATE

No cookie



LONG READ

We asked five menstrual apps for our data and here is what we found...

banner???

We asked five menstrual apps to give us access to our data. We got a dizzying dive into the most intimate information about us.

FR

For a world where technology

- Personal data in data protection law: information relating to an identified or identifiable natural person.
- Data protection law (e.g. the GDPR) requires a 'lawful basis' for all personal data processing
 - **Not a consent-first law:** If you are doing something aligned with the user, not using sensitive categories of data like ethnicity or health, you typically won't need consent.
- However, ePrivacy Directive: consent for storing or retrieving data for terminal devices (history of rootkits, tracking) if not necessary for the requested service.

Article 4
Definitions

11. ‘consent’ of the data subject means any **freely given, specific, informed and unambiguous indication** of the data subject's wishes by which he or she, **by a statement or by a clear affirmative action**, signifies agreement to the processing of personal data relating to him or her;

Article 7
Conditions for consent

1. Where processing is based on consent, the controller shall be able to **demonstrate** that the data subject has consented to processing of his or her personal data.
2. If the data subject's consent is given in the context of a written declaration which also concerns other matters, the request for consent shall be presented in a manner which is **clearly distinguishable from the other matters**, in an intelligible and easily accessible form, using clear and plain language. Any part of such a declaration which constitutes an infringement of this Regulation shall not be binding.
3. The data subject shall have the **right to withdraw his or her consent at any time**. The withdrawal of consent shall not affect the lawfulness of processing based on consent before its withdrawal. Prior to giving consent, the data subject shall be informed thereof. **It shall be as easy to withdraw as to give consent**.
4. **When assessing whether consent is freely given, utmost account shall be taken of whether, inter alia, the performance of a contract, including the provision of a service, is conditional on consent to the processing of personal data that is not necessary for the performance of that contract.**



Recital 32

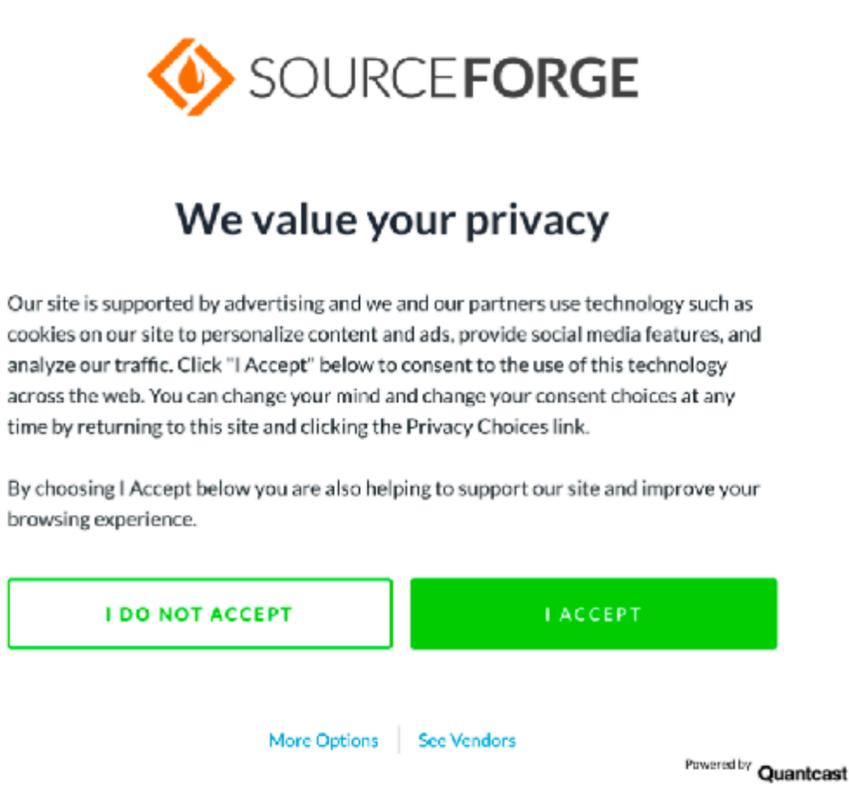
Consent should be given by a **clear affirmative act** establishing a **freely given, specific, informed and unambiguous indication** of the data subject's agreement to the processing of personal data relating to him or her, such as by a written statement, including by electronic means, or an oral statement. This could include **ticking a box when visiting an internet website**, choosing technical settings for information society services or another statement or conduct which clearly indicates in this context the data subject's acceptance of the proposed processing of his or her personal data. **Silence, pre-ticked boxes or inactivity should not therefore constitute consent.** Consent should cover all processing activities carried out for the same purpose or purposes. When the processing has multiple purposes, consent should be given for all of them. **If the data subject's consent is to be given following a request by electronic means, the request must be clear, concise and not unnecessarily disruptive to the use of the service for which it is provided.**



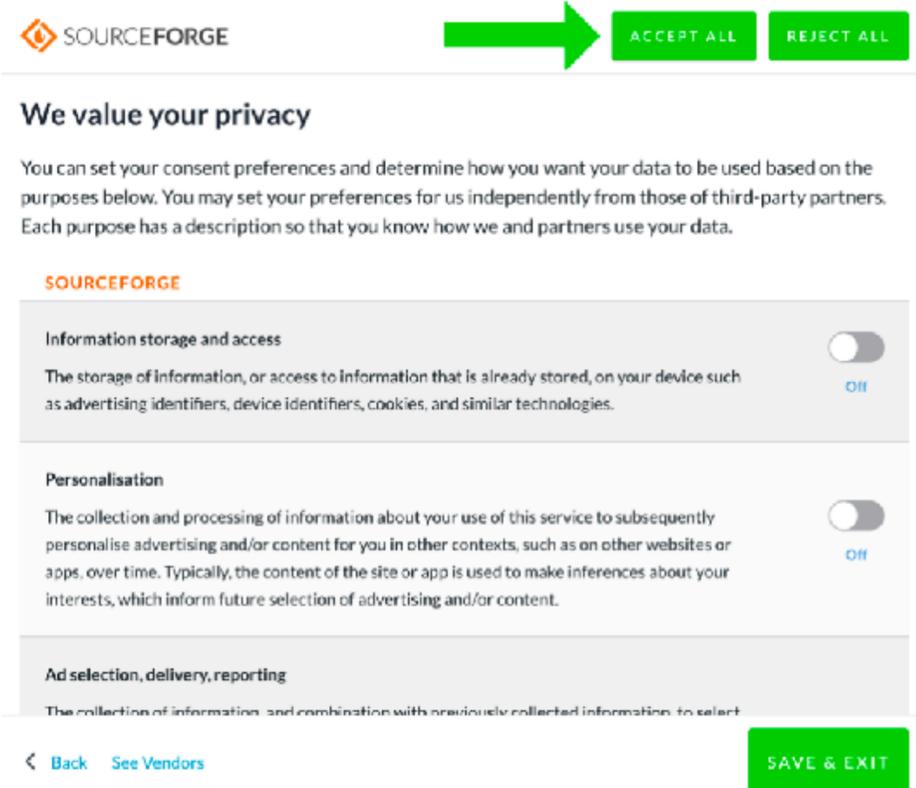
With hundreds of trackers... how?

Consent management platforms emerge

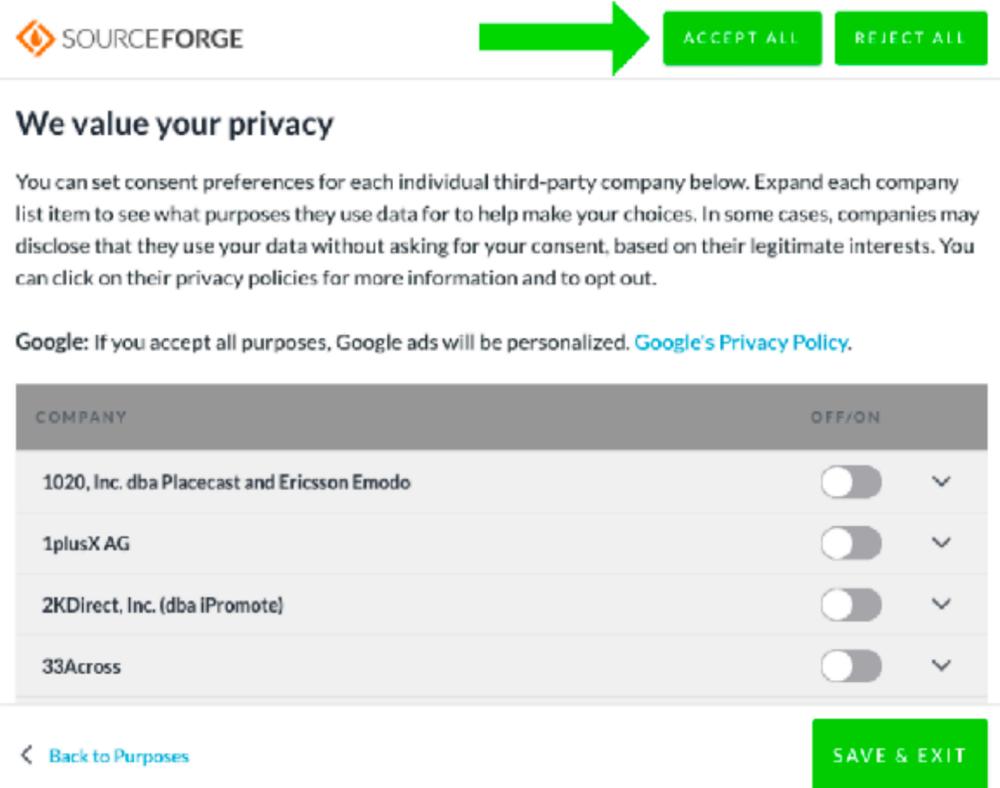
Legal entrepreneurship of an unsavoury kind



(a) First page



(b) Categories and purposes



(c) Vendors/third-parties

Figure 1. The three components of the QuantCast CMP on <https://sourceforge.net> as of September 2019.

Many vendors: but are they compliant with the law?



UCL

OneTrust

The OneTrust interface shows a 'Privacy Preference Centre' for 'ACTIVE NETWORK'. It features a sidebar with categories: 'Your Privacy', 'Strictly Necessary Cookies', 'Performance Cookies', 'Functional Cookies', 'Targeting Cookies', and 'More Information'. The 'Performance Cookies' section is active, showing a toggle switch set to 'Inactive'. Below, it explains that these cookies are used for site performance and lists various cookies like '_ga', '_gid', and '_gat'. At the bottom, there are 'Allow All' and 'Save Settings' buttons.

CrownPeak

The CrownPeak interface has a header 'About Cookies On This Site'. It contains a paragraph explaining that cookies and other technologies collect data to enhance the user experience. Below the text is a single 'Accept' button.

Cookieinformation

The Cookieinformation interface features a dark blue header with the text 'You control your data'. Below this, it states: 'We and our partners use technologies, including cookies, to collect information about you for various purposes, including: 1. Functionality, 2. Statistics, 3. Marketing'. It provides instructions on how to consent and how to withdraw consent. At the bottom, there are 'DECLINE ALL' and 'ACCEPT ALL' buttons, a 'Show details' link, and a row of four toggle switches for 'Strictly necessary', 'Functional', 'Statistical', and 'Marketing'.

Quantcast

The Quantcast interface is for 'SOURCEFORGE' and has the heading 'We value your privacy'. It explains that the site uses advertising and cookies for personalization and analytics. It offers two buttons: 'I DO NOT ACCEPT' and 'I ACCEPT'. A 'More Options' link is at the bottom left, and 'Powered by Quantcast' is at the bottom right.

CookieBot

The CookieBot interface has a header 'This website uses cookies' with a checkmark icon. It explains that cookies are used for personalization and analytics. Below the text is a row of four checked checkboxes: 'Necessary', 'Preferences', 'Analytics', and 'Marketing', followed by a 'Show details' dropdown and an 'OK' button.

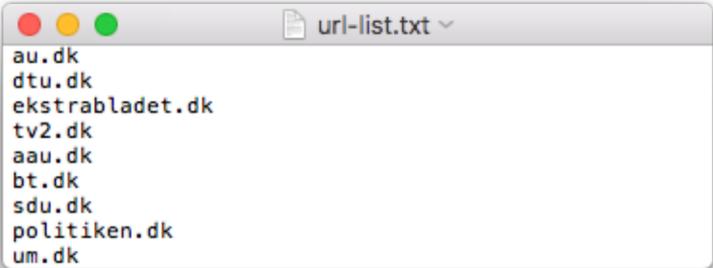
TrustArc

The TrustArc interface has a header 'ABOUT COOKIES ON THIS SITE'. It explains that cookies are used for site functionality and personalization. It offers two buttons: 'AGREE AND PROCEED' and 'VIEW COOKIE SETTINGS'. At the bottom left is a 'Privacy Policy' link, and at the bottom right is 'Powered by: TrustArc | TRUSTe'.

Empirical, computational legal analysis to find out

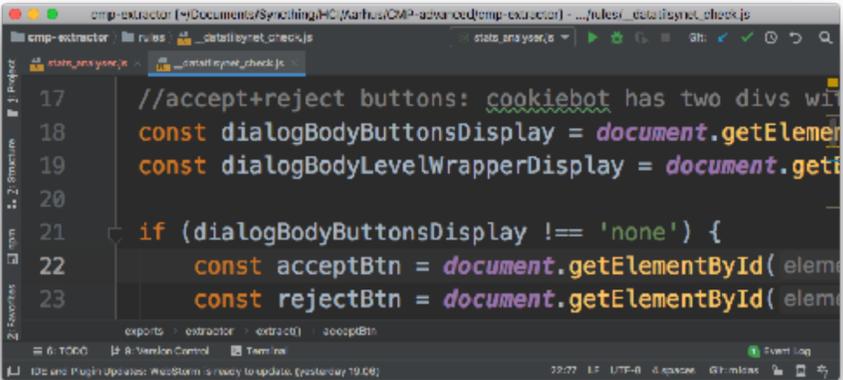
- Together with Aarhus University and MIT, we investigated whether these interfaces were providing valid consent under EU law.
- Built a bespoke *web scraper* and fed it the top 10K UK websites in 2019. We coded it to be able to analyse the top 5 CMPs to see how they were configured.

List of URLs to check



```
au.dk
dtu.dk
ekstrabladet.dk
tv2.dk
aau.dk
bt.dk
sdu.dk
politiken.dk
um.dk
```

Software analyses pop-ups



```
//accept+reject buttons: cookiebot has two divs wi
17 const dialogBodyButtonsDisplay = document.getElemen
18 const dialogBodyLevelWrapperDisplay = document.getE
19
20
21 if (dialogBodyButtonsDisplay !== 'none') {
22     const acceptBtn = document.getElementById( elem
23     const rejectBtn = document.getElementById( elem
```

Returns data on compliance

CMP	Explicit/implicit consent	Banner/barrier	Preticked options	Minimum compliance
Cookiebot	45/40	78/7	64 (75.3%)	2 (5.6%)
Crownpeak	46/37	52/31	67 (80.7%)	0 (0%)
OneTrust	47/118	158/7	108 (65.4%)	3 (1.8%)
QuantCast	279/0	132/147	90 (32.3%)	73 (26.2%)
TrustArc	42/26	26/42	53 (77.9%)	2 (2.9%)
all	459/221	446/234	382 (56.2%)	80 (11.8%)

Table 1. Key statistics on scraped CMPs.

And what did we find?



Turned case law into three legal tests

1.No optional boxes preticked

2.Reject all as easy as Accept all

3.Consent is explicit

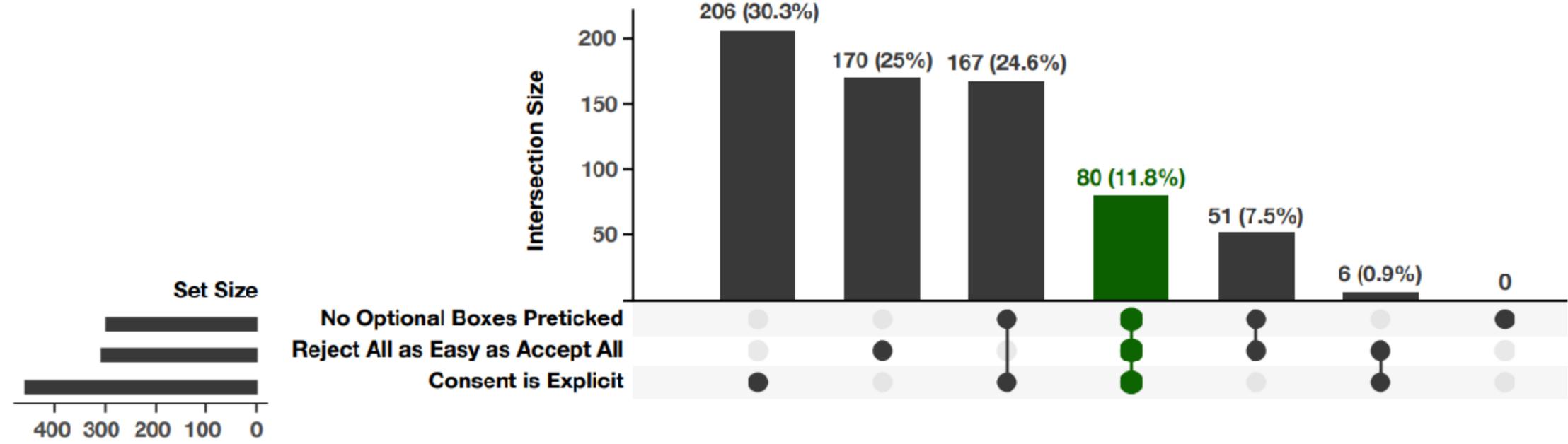


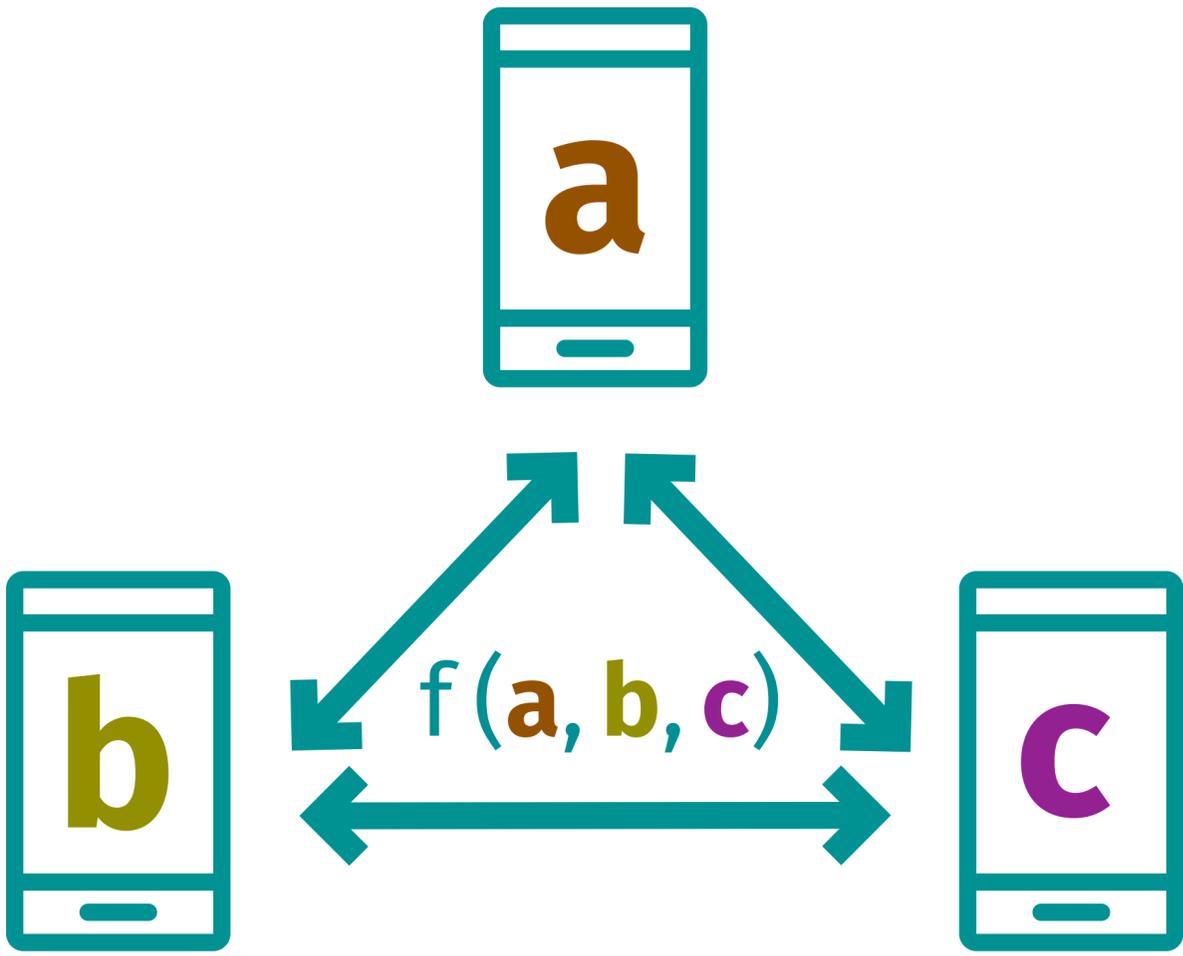
Figure 2. UpSet diagram [16, 36] of sites by adherence to three core conditions of EU law. Sites meeting all three in green.

CMP	Sites	Median vendors (low./upp. quartiles)	Explicit/implicit consent	Banner/barrier	Preticked options	Minimum compliance
Cookiebot	12.5% (85)	104 (61, 232)	45/40	78/7	64 (75.3%)	2 (5.6%)
Crownpeak	12.2% (83)	38.5 (18.8, 132.3)	46/37	52/31	67 (80.7%)	0 (0%)
OneTrust	24.3% (165)	58 (26.5, 104.5)	47/118	158/7	108 (65.4%)	3 (1.8%)
QuantCast	41% (279)	542 (542, 542)	279/0	132/147	90 (32.3%)	73 (26.2%)
TrustArc	10% (68)	87 (38, 152)	42/26	26/42	53 (77.9%)	2 (2.9%)
all	680	315 (58, 542)	459/221	446/234	382 (56.2%)	80 (11.8%)

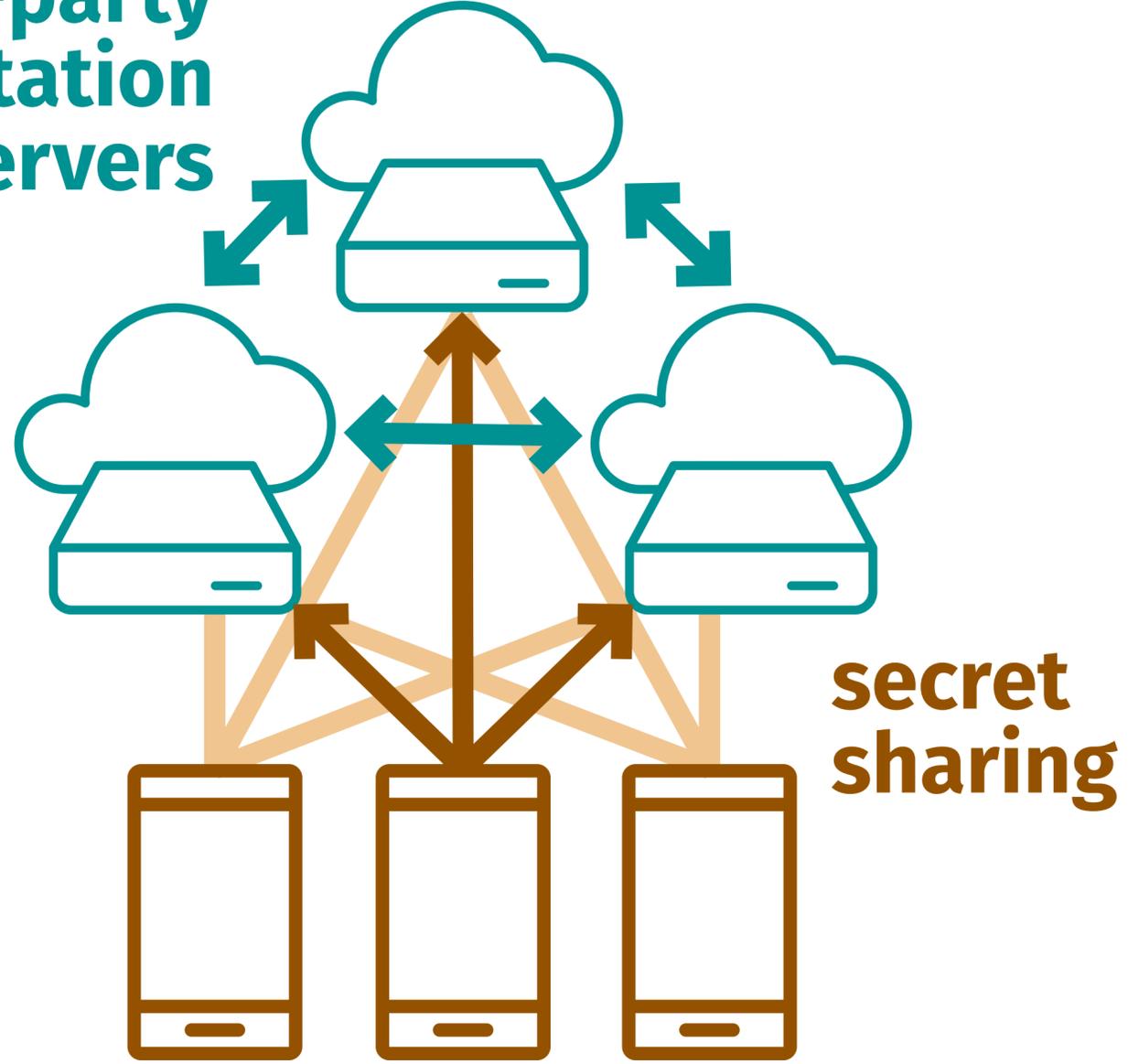
Table 1. Key statistics on scraped CMPs.

Future of Targeting

Example: Multi-party computation



multi-party computation among servers



secret sharing

On-device targeting

Let's do it at my place instead

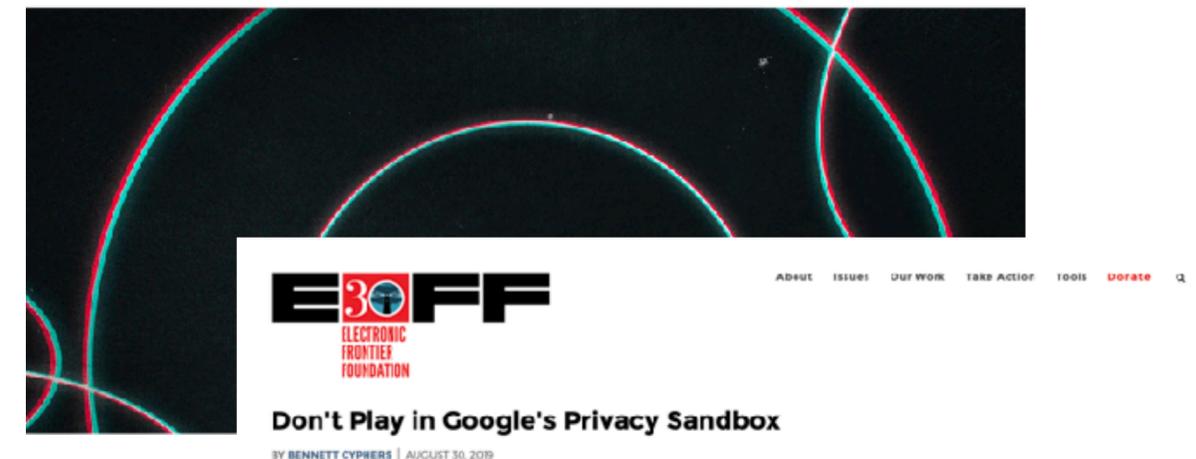
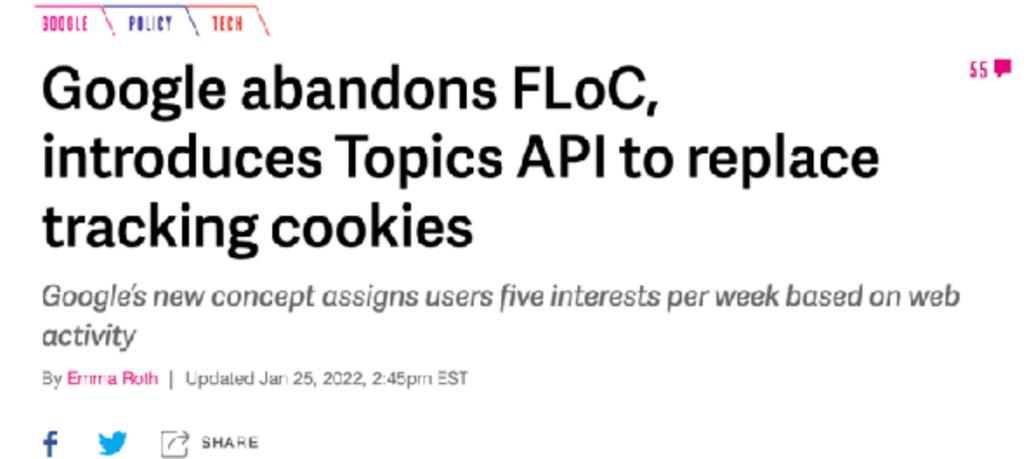


UCL

- Can we target users in as before, but without data leaving devices?
- Train shared models with privacy enhancing data analysis so tracking data never leaves the phone.
- Use other technologies such as 'zero-knowledge proofs' — or just locked down platforms — to check individuals are profiling themselves sufficiently, seeing the adverts.



- Google's Privacy Sandbox
 - Investigation by UK competition and markets authority
- Others: Apple's hires in AdTech; Meta and Mozilla's proposals in the IETF.



- **Interaction between input data and confidential computing:** what is the theoretical, ethical, and legal basis not to use e.g. blood pulse, eye-tracking, etc data when the output is confidential?
- **Is your device betraying you?** Rights for people facilitating computing, rather than just rights related to how data about you is used. Links to research ethics.