TURQUOISE

Technical CSV Specification
Trade Reporting Market Data

Version 1.1
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Contents

1. Introduction

This specification illustrates the near-real time Trade Reporting market data requirements within Turquoise using a comma delimited file. For access to market data please contact your Turquoise representative.

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2. Market Data Incremental Refresh

A message type used to disseminate trades from Turquoise.

CSV Message	Market Data Incremental Refresh
Direction	From Turquoise to Market (download via Turquoise Website)

CSV Element	Format	Comments
MSG_DATE	String	Date of Market Data message creation. YYYY-MM-DD
TRADEREPORTID	String	Unique Market Data Entry identifier.
SYMBOL	String	A valid common symbology identifier.
STOCK	String	A short description name of the security. Text qualifier "".
ISIN	String	A valid ISIN.
CCY	String	A valid ISO currency code.
PUBLTIME	Date	Date and time of Market Data message publication. YYYYMMDD-HH:mm:ss
EXECTIME	Date	Date and time of execution as reported on Trade Report. YYYYMMDD-HH:mm:ss
PRICE	Decimal	Price of the Market Data Entry.
QTY	Integer	Quantity or volume represented by the Market Data Entry.
OVERRIDE	Integer	Identifies if price validation was over-ridden due to execution price arising from factors other than the current market price. Null Not supported by Turquoise TRF.
MIC_CODE	String	Primary Market of the security. A valid MIC.
VENUE	String	Market posting quote / trade. A valid MIC.
TRADETYPE	Integer	Type of market data entry. 2 Trade
TRADETRANSTYPE	Integer	Type of Market Data update action. 0 New 1 Delete 2 Correct

3. URI

Periodically updated trade report CSV files can be obtained from the following location:

```
http://www.tradeturquoise.com/offbook/files/TQ_TRF_YYYYMMDD.csv
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