

Turquoise

TQ502 - Turquoise Equities Guide to Purchase & Sales File

Issue 2.2

6 March 2020



London

Stock Exchange Group

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1.0 Introduction

1.1 Purpose

The purpose of this document is to provide an overview of the purchase and sales files available on the Turquoise Millennium Exchange platform.

1.2 Readership

This document outlines the purchase and sales files available on Millennium Exchange.

When read in conjunction with the message specifications it is intended that the document provide all of the details for Turquoise customers to develop to the new services.

This document is particularly relevant to trading and technical staff within Turquoise's member firms requiring a full list of trades to reconcile against.

1.3 Document Series

This document is part of series of documents providing a holistic view of full trading and information services available from Turquoise post the migration to Millennium Exchange.

The current series of documents are set out below:

- TQ101 – Guide to Migration
- TQ102 – Connectivity Guide
- TQ103 – Trading Technical Parameters
- TQ201 – Trading Gateway (FIX 5.0)
- TQ202 – Post Trade Gateway (FIX 5.0)
- TQ203 – Drop Copy Gateway (FIX 5.0)
- TQ301 – Trading Gateway (Native)
- TQ401 – Level-2 ITCH Market Data
- TQ501 – Guide to Reference Data Services
- **TQ502 – Guide to Purchase & Sales Files (this document)**
- TQ601 – Guide to Certification

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	25 March 2013	First issue of this document distributed to customers.
2.0	18 July 2013	Updated connection details and directory for P&S files
2.1	04 December 2017	Updated
2.2	06 March 2020	Updated Enquiries and Access to the service details

Within this document, where amendments have been made to the previous issue, these changes will be identified by highlighting the changes in **Red**.

1.5 Enquiries

Please contact the Technical Customer Relationship Management Team if you have any questions about the Millennium Exchange services outlined in this document.

- Telephone: +44 (0)20 7797 3939
- Email: LondonTAM@lseg.com

2.0 Purchase & Sales Files

2.1 Calendar and Service hours

Purchase & Sales files are available on published trading days. This data will be available from 18:30 UK time.

2.2 Access to the service

Turquoise Purchase & Sales files can be downloaded via Secure File Transfer Protocol (SFTP). Customers can access the service via Extranex, CMC or hosting as well as via the internet.

Site details are as follows:

Address	https://data.lseg.com
Port	22 (SFTP) or 443 (HTTPS)
Username & Password	Provided by Technical Customer Relationship Management Team

To request access to the P&S files, please email the Technical Customer Relationship Management Team (londontam@lseg.com). Please provide the following:

- i. Source (Internet or SAP) IP address(es)
- ii. Turquoise member / broker ID
- iii. Public Key (Optional)
- iv. A single admin contact email and telephone number

The admin contact will be emailed with the P&S files login credentials. Customers will need to change their default passwords via <https://data.lseg.com>

2.3.0 Service Features

The service provides a file for each day each member has traded containing the details of each individual trade. The file is stored within the stats directory and will be of the format below.

TYPE	FILE NAME	DIRECTORY
P&S File	MEMBER_P-S_YYYYMMDD	/Outgoing

2.3.1 Data layout

The files of the format MEMBER_P-S_YYYYMMDD are created in accordance with the following specifications:

File format	Csv
Fields delimiter	, (comma)
Decimal symbol	. (point)
Digit grouping symbol (thousands separator)	None
Date Fields format	dd/mm/yyyy

The field lengths identified in the record layout below are maximum lengths. As the data is delimited, fields can be shorter than the maximum length defined.

Note: Turquoise may amend these values at anytime following one week's prior written notice. Any changes will be communicated via a Market Notice.

2.3.2 Key to Field Type

STRING	An alphanumeric field
ENUM	A look-up value against a table of options
F64	Floating point 64-bit number encoded as ASCII
I32	32-bit Integer number encoded as ASCII
DATE	DD/MM/YYYY
TIME	HH:MM:SS

2.3 Purchase & Sales File Record Layout

The following section provides details on Purchase & Sales files available within the service.

Field	Type (Length)	Description
ExecutionDate	DATE	Date of the execution/trade
ExecutionTime	TIME	Time of the execution/trade
ExecutionCurrency	STRING (3)	This field contains the currency in which the execution/trade took place. A list of all codes is contained in ISO 4217 - Codes for the representation of currencies and funds, except that, for SEAQ compatibility, GBX has been retained.
ExecutionPrice	F64	Price of the execution/trade.
OrderBookId	STRING (4)	NULL
OrderId	STRING (12)	Unique ID used to indentify the order
TradeId	STRING (12)	Unique ID used to indentify the trade
ADT	F64	Used to define thresholds for hidden order entry.
ADTCurrency	STRING (4)	Currency in which the ADT value is given. Will always be EURO.
LIS	F64	The minimum consideration value for an order to be hidden (Large In Scale).
Symbol	STRING (20)	Instrument ID, unique identifier across the system.
ISIN	STRING (12)	The International Security Identification Number (ISIN). This will be in line with ISO 6186.
ShortName	STRING (20)	Instrument ID, unique identifier across the system.
PrimaryMarketId	STRING (4)	MIC code

TradingMemberId	STRING (24)	Turquoise Member code						
MemberUnitId	STRING (30)	Turquoise Member Unit code						
ActingUserId	STRING (11)	Turquoise User ID (CompID)						
TradeStatus	STRING (6)	Shows the status of the trade (New or Busted)						
BuySellCode	STRING (1)	This field will populate with either <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>B</td> <td>Buy</td> </tr> <tr> <td>S</td> <td>Sell</td> </tr> </tbody> </table>	Value	Meaning	B	Buy	S	Sell
Value	Meaning							
B	Buy							
S	Sell							
OrderState	STRING (10)	Shows whether the execution was Aggressive or Passive						
OrderCapacity	STRING (18)	Shows the capacity of the order (Agency, Principal or Riskless Principal)						
OrderVisibility	STRING (11)	Shows whether the order was Dark or Transparent						
SelfMatch	STRING (1)	Shows whether the trade was self matched						
TradeSource	STRING (15)	Shows where the trade executed (Dark Midpoint, Dark Integrated, Lit Integrated, Lit Auctions)						
ExecutionQuantity	I32	Quantity of shares traded in this execution						
ClearingIndicator	STRING (1)	Whether the execution/trade was sent to clearing						
ExecutionId	STRING (15)	Unique ID used to indentify the execution						
CCP	STRING (10)	CCP the execution/trade was sent to						

Disclaimer

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