Updates to TRF Linkage Key

6/16/20 TSWG

Changes to TRF Linkage Key

- FINRA CAT has observed the Industry Members typically do not duplicate tapeTradeID within a trade date/symbol/IMID combination.
- To avoid the need to handle timestamp granularity differences between timestamps, the time portion of eventTimestamp is being removed from the TRF Linkage Key. Event Date will be used instead.
- Beginning on 9/9/2020 in the Test Environment, validations for a unique TRF Linkage key will be performed. The related Production Date is 9/28/2020.
- Duplicated tapeTradeIDs will result in a TRF linkage error in the same way a duplicate ROID will result in an interfirm linkage error.