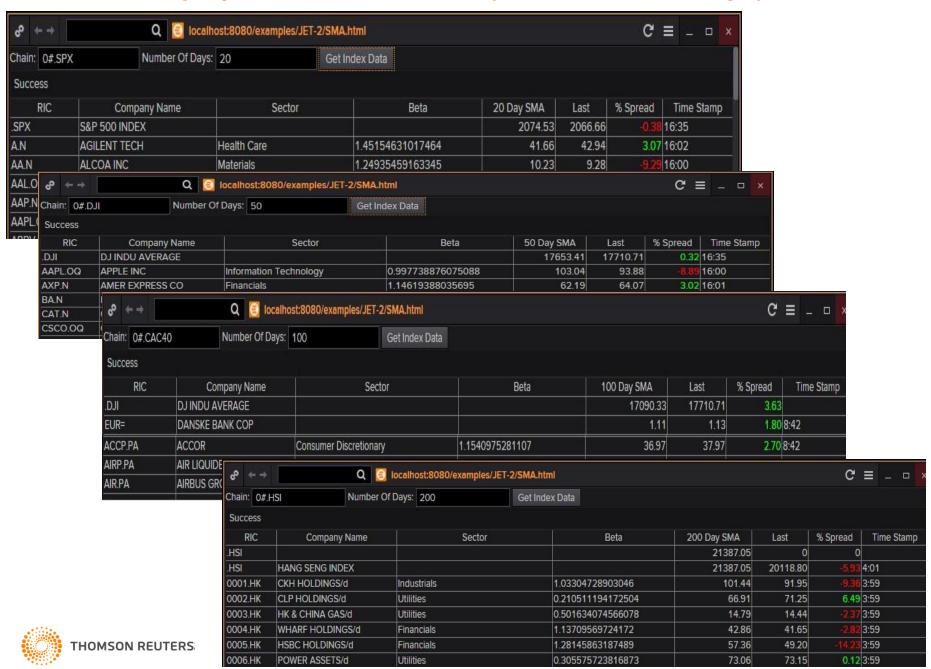JET2 Sample

Trades (real-time) + TimeSeries (history) + DataGrid (fundamentals)

Chain-Based % Spread of Last & SMA

THOMSON REUTERS

Equity SMA Screen Shots (20, 50, 100, 200 days)

Window 1 — localhost:8080/examples/JET-2/SMA.html

Chain: 0#.SPX | Number Of Days: 20 | Get Index Data

Success

RIC	Company Name	Sector	Beta	20 Day SMA	Last	% Spread	Time Stamp
.SPX	S&P 500 INDEX			2074.53	2066.66	-0.38	16:35
A.N	AGILENT TECH	Health Care	1.45154631017464	41.66	42.94	3.07	16:02
AA.N	ALCOA INC	Materials	1.24935459163345	10.23	9.28	-9.29	16:00
AAL.O							
AAP.N							
AAPL.							

Window 2 — localhost:8080/examples/JET-2/SMA.html

Chain: 0#.DJI | Number Of Days: 50 | Get Index Data

Success

RIC	Company Name	Sector	Beta	50 Day SMA	Last	% Spread	Time Stamp
.DJI	DJ INDU AVERAGE			17653.41	17710.71	0.32	16:35
AAPL.OQ	APPLE INC	Information Technology	0.997738876075088	103.04	93.88	-8.89	16:00
AXP.N	AMER EXPRESS CO	Financials	1.14619388035695	62.19	64.07	3.02	16:01
BA.N							
CAT.N							
CSCO.OQ							

Window 3 — localhost:8080/examples/JET-2/SMA.html

Chain: 0#.CAC40 | Number Of Days: 100 | Get Index Data

Success

RIC	Company Name	Sector	Beta	100 Day SMA	Last	% Spread	Time Stamp
.DJI	DJ INDU AVERAGE			17090.33	17710.71	3.63	
EUR=	DANSKE BANK COP			1.11	1.13	1.80	8:42
ACCP.PA	ACCOR	Consumer Discretionary	1.1540975281107	36.97	37.97	2.70	8:42
AIRP.PA	AIR LIQUIDE						
AIR.PA	AIRBUS GR						

Window 4 — localhost:8080/examples/JET-2/SMA.html

Chain: 0#.HSI | Number Of Days: 200 | Get Index Data

Success

RIC	Company Name	Sector	Beta	200 Day SMA	Last	% Spread	Time Stamp
.HSI				21387.05	0	0	
.HSI	HANG SENG INDEX			21387.05	20118.80	-5.93	4:01
0001.HK	CKH HOLDINGS/d	Industrials	1.03304728903046	101.44	91.95	-9.36	3:59
0002.HK	CLP HOLDINGS/d	Utilities	0.210511194172504	66.91	71.25	6.49	3:59
0003.HK	HK & CHINA GAS/d	Utilities	0.501634074566078	14.79	14.44	-2.37	3:59
0004.HK	WHARF HOLDINGS/d	Financials	1.13709569724172	42.86	41.65	-2.82	3:59
0005.HK	HSBC HOLDINGS/d	Financials	1.28145863187489	57.36	49.20	-14.23	3:59
0006.HK	POWER ASSETS/d	Utilities	0.305575723816873	73.06	73.15	0.12	3:59

US Bond Zero Curve, US AAA Corps, Euro FX Forwards

Chain: 0#USDZ=R   Number Of Days: 20   Get Index Data

Success

RIC	Company Name	20 Day SMA	Last	% Spread	Time Stamp
USDZ=		0	0	0	
ZERO/1		0	0	0	
USDZ=		0	0.00	0	
USDONZ=R	ZERO YIELD	0.48	0.44	-8.33	9:18
USDTNZ=R	TN ZERO YIELD	0.50	0.46	-8.00	9:18
USD1WZ=R	1W ZERO YIELD	0.44	0.43	-2.27	9:18
USD1MZ=R	1M ZERO YIELD	0.47	0.49	4.26	9:18
USD2MZ=R	2M ZERO YIELD	0.55	0.58	5.45	9:18
USD3MZ=R	3M ZERO YIELD	0.63	0.64	1.59	9:18

Chain: 0#AAAUSDDBMK=   Number Of Days: 20   localhost:8080/examples/JET-2/tradePlusTimeSeries.html

Success

RIC	Company Name	20 Day SMA	Last	% Spread	Time Stamp
AAAUSDD1Y=		0.80	0	0	
CRED/METHOD		0	0	0	
AAAUSDDBMK		0	0	0	
AAAUSDD3M=	AAA USD DOM 3M	0.47	0.47	0.00	9:08
AAAUSDD6M=	AAA USD DOM 6M	0.61	0.59	-3.28	9:08
AAAUSDD1Y=	AAA USD DOM 1Y	0.80	0.77	-3.75	9:08
AAAUSDD2Y=	AAA USD DOM 2Y	1.00	0.96	-4.00	9:08
AAAUSDD3Y=	AAA USD DOM 3Y	1.18	1.14	-3.39	9:08

Chain: 0#EURF=   Number Of Days: 20   Get Index Data

Success

RIC	Company Name	20 Day SMA	Last	% Spread	Time Stamp
EURINFOQ		0	0	0	
EUR=	BKofNYMellon NYC	1.12	1.14	1.79	9:20
EURON=	KASPI BANK ALA	0.39	0.30	-23.08	9:20
EURONV=	EURONV=	1.12	1.14	1.79	9:20
EURTN=	COMMERZBANK FFT	0.41	0.34	-17.07	9:20
EURTNV=	EURTNV=	1.12	1.14	1.79	9:20
EURSN=	ZACHODNI WBK WAW	0.45	0.35	-22.22	9:20
EURSNV=	EURSNV=	1.12	1.14	1.79	9:20
EURSW=	ZACHODNI WBK WAW	2.22	2.43	9.46	9:20

9 Instances: Global Equities, FX, Bonds

JET2 Setup

JET2 ZIP download

EIKON WEB UI
lib v2.0.79 / solar v1.4.0

Downloads   UI Samples   Eikon Components   Variables

Requirements:
Angular   Angular UI

JET 2

DOWNLOAD ZIP

Javascript Eikon Toolkit is a javascript library that provides APIs to access
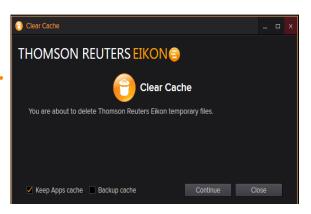Eikon Desktop/Eikon Web functionalities.

Copy JET2 files & Start Tomcat

```
D:\apache-tomcat-7.0.68\bin>catalina start
Using CATALINA_BASE:    "D:\apache-tomcat-7.0.68"
Using CATALINA_HOME:    "D:\apache-tomcat-7.0.68"
Using CATALINA_TMPDIR:  "D:\apache-tomcat-7.0.68\temp"
Using JRE_HOME:         "C:\Program Files\Java\jre1.8.0_51"
Using CLASSPATH:        "D:\apache-tomcat-7.0.68\bin\bootstrap.jar;D:\apache-tomcat-7.0.68\bin\tomcat-juli.jar"

D:\apache-tomcat-7.0.68\bin>
```

Clear Eikon Cache after Javascript or HTML5 change

Clear Cache

THOMSON REUTERS EIKON

Clear Cache

You are about to delete Thomson Reuters Eikon temporary files.

☑ Keep Apps cache ☐ Backup cache   Continue Close

Run From Eikon Menubar

localhost:8080/examples/JET-2/tradePlusTimeSeriesPlusFundementals.html

THOMSON REUTERS

API Mashup

```
JET.Quotes.create()
  .chain($("0#.DJI").val())
  .rawFields("CF_LAST", "DSPLY_NAME", "CF_TIME")
```

```
JET.Data("datagrid").request(
  {"instruments" : "AAPL.OQ",
   "fields" : "TR.GICSSECTOR;TR.WACCBeta"})
```

```
JET.Data.TimeSeries.request(
  {"ric" : "AAPL.OQ",
   "numberOfPoints" : 50,
   "intervalType" : "Daily"});
```

localhost:8080/examples/JET-2/SMA.html

Chain: 0#.DJI   Number Of Days: 50   Get Index Data

Success

RIC	Company Name	Sector	Beta	50 Day SMA	Last	% Spread	Time Stamp
.DJI	DJ INDU AVERAGE			17653.41	17710.71	0.32	16:35
AAPL.OQ	APPLE INC	Information Technology	0.997738876075088	103.04	93.88	-8.89	16:00
AXP.N	AMER EXPRESS CO	Financials	1.14619388035695	62.19	64.07	3.02	16:01
BA.N	BOEING CO	Industrials	1.09220523819778	130.38	134.14	2.88	16:00
CAT.N	CATERPILLAR INC	Industrials	1.60546129979555	75.31	70.70	-6.12	16:00
CSCO.OQ	CISCO SYSTEMS	Information Technology	1.31043604873258	27.71	26.97	-2.67	16:00
CVX.N	CHEVRON	Energy	1.161563754434	97.70	102.29	4.70	16:02
DD.N	DU PONT CO	Materials	1.75528933806201	64.37	64.34	-0.05	16:00
DIS.N	WALT DISNEY CO	Consumer Discretionary	1.37070330306005	100.38	100.36	-0.02	16:00
GE.N	GENERAL ELEC CO	Industrials	1.19275057418367	30.73	29.96	-2.51	16:00
GS.N	GOLDM SACHS GRP	Financials	1.71048309092574	157.70	155.38	-1.47	16:00
HD.N	HOME DEPOT INC	Consumer Discretionary	0.917440884807906	133.06	135.34	1.71	16:00

- *tradeNewRow()* called for each *RIC* in *Chain*
  - *TimeSeries* invoked for each *RIC* in *Chain*

- *tradedUpdateRow()* called for each new trade
  - *DataGrid* invoked once for all *RIC*s in *Chain*
  - Updates *Last*, *% Spread* & *Time Stamp*
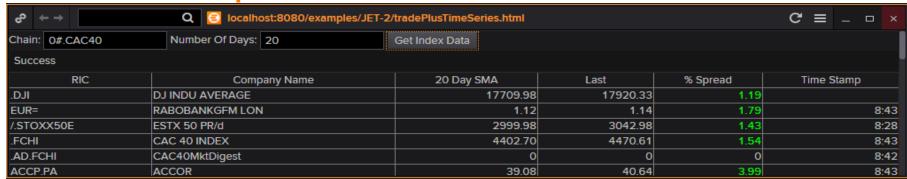 - *% Spread* is between *Last* and *SMA*

- *TimeSeries* gets *Number Of Days* **daily** rows and uses *CLOSE* to calculate SMA
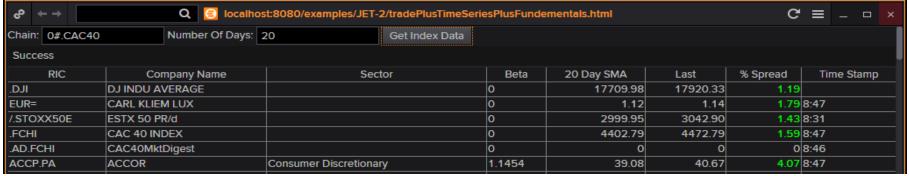
- *DataGrid fetches Sector and Beta*

THOMSON REUTERS

Step 1 Real-time Trades

Chain: `0#.CAC40` **Get Index Data**

RIC	Company Name	Last	Time Stamp
.DJI	DJ INDU AVERAGE	17920.33	
EUR=	BARCLAYS LON	1.14	8:39
/.STOXX50E	ESTX 50 PR/d	3043.03	8:24
.FCHI	CAC 40 INDEX	4470.96	8:39
.AD.FCHI	CAC40MktDigest	0	8:39
ACCP.PA	ACCOR	40.60	8:39

Step 2 Real-time Trades + Time Series

Chain: `0#.CAC40` Number Of Days: `20` **Get Index Data**

Success

RIC	Company Name	20 Day SMA	Last	% Spread	Time Stamp
.DJI	DJ INDU AVERAGE	17709.98	17920.33	1.19	
EUR=	RABOBANKGFM LON	1.12	1.14	1.79	8:43
/.STOXX50E	ESTX 50 PR/d	2999.98	3042.98	1.43	8:28
.FCHI	CAC 40 INDEX	4402.70	4470.61	1.54	8:43
.AD.FCHI	CAC40MktDigest	0	0	0	8:42
ACCP.PA	ACCOR	39.08	40.64	3.99	8:43

Step 3 Real-time Trades + Time Series + Fundamentals

Chain: `0#.CAC40` Number Of Days: `20` **Get Index Data**

Success

RIC	Company Name	Sector	Beta	20 Day SMA	Last	% Spread	Time Stamp
.DJI	DJ INDU AVERAGE		0	17709.98	17920.33	1.19	
EUR=	CARL KLIEM LUX		0	1.12	1.14	1.79	8:47
/.STOXX50E	ESTX 50 PR/d		0	2999.95	3042.90	1.43	8:31
.FCHI	CAC 40 INDEX		0	4402.79	4472.79	1.59	8:47
.AD.FCHI	CAC40MktDigest		0	0	0	0	8:46
ACCP.PA	ACCOR	Consumer Discretionary	1.1454	39.08	40.67	4.07	8:47

Enhancements

- Asset class context, i.e., *RECORDTYPE* field

- Display "N" moving average columns at once

- Add ETF (no chains for ETF's ☹)

- Add fancy grid (sort on *Sector* & *% Spread*)
  - Treemap in *% Spread* column, trend line column for SMA
  - Filter, e.g., include top & bottom *% Spread* RIC's

- Add Chain finder

- Right click on row of outlier and do tick analysis

- Add columns, e.g, ex-dividend date, volume toggle

- Add import of CSV RIC list

- Add a News column

Asset Class Changes

- Asset class context, i.e., RECORDTYPE
  - *Company Name* to *Description*
  - *Sector & Beta* with *Rating & Next Coupon Date*
  - Government Bonds calc change (use different FID)