S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

RUSSELL TICK (FTSE GDS) – Feed Update

Reference n°: 20150818 – 26372 – 26710 – 28305

Standard FH, effective as of: 07 September 2015[*]

Action required from users: Attention Required

*For the actual day when the changes to your custom feed handler take effect, please contact your FeedOS project manager.

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Reference 20150818 – 26372 – 26710 – 28305
August 19, 2015

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UPDATE OF THE RUSSELL TICK (FTSE GDS) MARKET DATA STREAM

To reflect the changes caused by the migration of the RUSSELL TICK market data stream to the FTSE GDS protocol, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

This developer's notice contains late-breaking information about the implementation of this modification in your applications, which may not be included otherwise in the published documentation. The topics this notice covers include:

- 1. Update Summary
- 2. FeedOS Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1   Current update summary

Notice Reference	20150818 – 26372 – 26710 – 28305
Exchanges	RUSSEL TICK
Concerned MICs	XNYS
Internal Source ID	14
Effective Date	**2015-09-07**[*]
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**Attention Required**

2. FeedOS Technical Implementation

Starting Monday, **September 07**[*] **2015,** S&P Capital IQ Real-Time Solutions changes the referential and quotation data to accommodate the information disseminated on the RUSSELL TICK market data stream, as described below:

- 2.1. Changes to the Referential Data

- 2.2. Changes to the Quotation Data.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information disseminated on the RUSSELL TICK market data stream:

Table 2   Referential tags added on the RUSSELL TICK market data stream

Tag Name	Numeric ID	Type
SecurityStatus	965	UInt8
SecurityGroup	1151	String

Moreover, S&P Capital IQ Real-Time Solutions **removes** the referential tags below:

Table 3   Referential tags removed from the RUSSELL TICK market data stream

Tag Name	Numeric ID	Type
MBLLayersDesc	9532	String

2.1.1. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the RUSSELL TICK market data stream are disseminated via FeedOS data stream in *Referential* to indicate the status of an instrument.

FeedOS implementation of the tag SecurityStatus is described in the table below:

Table 4   SecurityStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityStatus	FeedOS tag name.
Numeric ID	965	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	UInt8 data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

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[*]   This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

2.1.2. SecurityGroup

The values of the referential tag **Security Group** conveyed on the RUSSELL TICK market data stream are disseminated via FeedOS data stream in *Referential* to indicate an exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

FeedOS implementation of the tag `SecurityGroup` is described in the following table:

Table 5   SecurityGroup – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityGroup	FeedOS tag name.
Numeric ID	1151	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An **exchange specific percentile value**, indicating an exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

Referential Data Sample

Below is an example showing the current implementation of the newly added (in green) and removed (in ~~crossed out red~~) referential tags:

```
instr # 336/1277 = 704644349
    PriceCurrency             string{USD}
    Symbol                    string{RUA}
    Description               string{Russell 3000}
    SecurityType              string{INDEX}
    FOSMarketId               XNYS
    CFICode                   string{TIXXXX}
    SecurityStatus            uint8{1}
    SecurityGroup             string{PDG01RR}
    InternalCreationDate      Timestamp{2015-08-11 10:02:42:051}
    InternalModificationDate  Timestamp{2015-08-11 10:02:42:051}
    InternalSourceId          uint16{14}
    LocalCodeStr              string{RUA}
    MBLLayersDesc             string{0}
    OperatingMIC              string{XNYS}
    SegmentMIC                string{ARCX}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the RUSSELL TICK market data stream:

Table 6   Quotation tags added on the RUSSELL TICK market data stream

Tag Name	Numeric ID	Type
InternalDailyClosingPriceType	9155	Char

2.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the RUSSELL TICK market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of internal daily closing price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++

- in the event handler `TradeEventExtEventHandler`, for C#

- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2015-09-07 are highlighted in green):

Table 7   InternalDailyClosingPriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	FeedOS tag name.
Numeric ID	9155	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*[Internal Specific Value]*	An ***internal specific value***, detailing the type of daily closing price, as described below.
Possible Values	0	**Undefined**
	a	**Official Close** – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	**Official Indicative** – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	**Official Carry Over** – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	**Last Price** – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	**Last Eligible Price** – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	**Manual** – Price disseminated manually (in case of production correction).

Quotation Data Sample

Below is an example showing the current implementation of the newly added (in green) quotation tags:

```
InstrumentStatusL1
-- 336/1277
        BID: 0  0       *NO ORDER*
        ASK: 0  0       *NO ORDER*
        LastPrice                   float64{1250}
        DailyHighPrice              float64{1254}
        DailyLowPrice               float64{1242}
        InternalDailyOpenTimestamp  Timestamp{2015-08-11 13:30:00:376}
        InternalDailyCloseTimestamp Timestamp{2015-08-10 20:10:04:479}
        InternalDailyHighTimestamp  Timestamp{2015-08-11 13:30:25:056}
        InternalDailyLowTimestamp   Timestamp{2015-08-11 13:36:15:155}
        InternalPriceActivityTimestamp  Timestamp{2015-08-11 14:56:25:078}
        TradingStatus               17=ReadyToTrade
        DailyOpeningPrice           float64{1248.9}
        PreviousDailyClosingPrice   float64{1245.034449}
        PreviousBusinessDay         Timestamp{2015-08-10}
        CurrentBusinessDay          Timestamp{2015-08-11}
        InternalDailyClosingPriceType    char{d}
        PreviousInternalDailyClosingPriceType    char{a}
        PriceActivityMarketTimestamp     Timestamp{2015-08-11 15:56:25}
```

3. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: rts-support@spcapitaliq.com
- Web: https://support.quanthouse.com.