



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.

S&P Capital IQ Real-Time Solutions FeedOS™ Developer's Notice: RUSSELL TICK (FTSE GDS) – Feed Update Reference 20150818 – 26372 – 26710 – 28305 August 19, 2015

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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	Туре
SecurityStatus	965	UInt8
SecurityGroup	1151	String

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

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

Tag Name	Numeric ID	Туре
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.
Туре	UInt8	UInt8 data type.
Format	[Exchange Specific Value]	An exchange specific value, indicating the status of an instrument.
	1	Active (Default value)
Possible Values	2	Inactive
	3	Suspended

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.
Туре	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}
                                  string{RUA}
    Symbol
                                  string{Russell 3000}
    Description
    SecurityType
                                  string{INDEX}
    FOSMarketId
                                  XNYS
                               string{TIXXXX}
uint8{1}
    CFICode
    SecurityStatus
    SecurityGroup string{PDG01RR}
InternalCreationDate string{PDG01RR}
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	Туре
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 Levell 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 Internal Daily Closing Price Type – technical implementation in Feed OS

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.
Туре	Char	Char data type.
Format	[Internal Specific Value]	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.
	0	Undefined
Possible Values	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.
	С	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).
	е	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*
                      *NO ORDER*
       ASK: 0 0
       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
                                       float64{1248.9}
       DailyOpeningPrice
                                       float64{1245.034449}
       PreviousDailyClosingPrice
       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.