

# Russell Global Index End of Day Summary

## FTP Protocol Specification Document

### Record Definitions

The following tables define the records which comprise the pipe-delimited Russell Global Index End of Day (EOD) Summary file which contains the Russell Global Indexes closing Summary Spin.

#### Index Header Record

Report Field	EOD Values
FILE-ID	EOD
Record Type	1
HDR-DATE	Current Business Date
CREATE-DATE	Current System Date (CCYYMODD)
CREATE-TIME	Current System Time (HHMMSS)

#### Index Detail Record

Report Field	EOD Values
FILE-ID	EOD
Record Type	2
Instrument Identifier	The Instrument Identifier denotes the NASDAQ OMX instrument
Open Value	First calculated and disseminated tick value for an instrument during the business day (zero if not provided)
High Value	Highest calculated and disseminated tick value for an instrument during the business day (zero if not provided)
Low Value	Lowest calculated and disseminated tick value for an instrument during the business day (zero if not provided)
Closing Value	Final calculated Value from Russell
Net Change Value	Difference between the current tick value and the prior day's closing tick value for a given instrument (Space if not provided)
Net Change Direction	Direction of net change related to the prior day's closing value for a given instrument (zero if not provided)
Settlement Identifier	Space
Settlement Session	Space
Settlement Value	Zero
Closing Market Value	Closing Market Value at the end of day. Will be zero for Russell

#### Index Trailer Record

Report Field	EOD Values
FILE-ID	EOD
Record Type	3
REC-COUNT	Number of records written to the file, excluding the Header and Trailer

**Sample data for Index EOD**

The following is a sample index EOD Spin file for Index RGSUSD.

Record Type	Data
1	EOD 1 20100107 20100107 223005
2	EOD 2 RGSUSD 01719.850000 01732.8700000 01712.860000 01733.690000 00002.770000 +     00000.000000 00000.000000
3	EOD 3 326

**Filename for EOD Index Summary Spin File:**

The table below shows the file naming conventions for the EOD Russell Index Summary Spin.

The COMP file will be written second to ensure a complete file.

Files	File Name
End of Day File (EOD)	YYYYMMDDEODRUSSELLSPIN.txt YYYYMMDDEODRUSSELLSPIN.COMP

**File Timings:**

The table below shows the approximate time of the files available/created in the FTP Site

Files	File Time
End of Day File	03:00 EST