



**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Feed Description**

### **SGX EQUITIES**

Reference n°: 20150724 – 26458 – 26685 – 27246

S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: SGX EQUITIES  
Reference 20150724 – 26458 – 26685 – 27246  
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# FEEDOS™ SGX EQUITIES FEED DESCRIPTION

As part of the S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the SGX EQUITIES market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Closing Price](#)
- [5. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the SGX EQUITIES market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

### 1.1. Available Markets and Branches

This section details the list of markets and branches available on the SGX EQUITIES market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

#### 1.1.1. Markets

The SGX EQUITIES market data stream disseminates informations about the following markets:

**Table 1** List of markets available on the SGX EQUITIES market data stream

FeedOS Market ID	Market
XSES	Singapore Exchange

The following example shows the list of markets available on the SGX EQUITIES market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 226      CC=SG/SINGAPORE/SINGAPORE,DESCR=SINGAPORE EXCHANGE,WEB=www.sgx.com
MIC = XSES
TimeZone = Asia/Singapore
Country = SG
NbMaxInstruments = 2000000
```

**Note** For details about the specific markets available on SGX Equities, see also the section [1.3.1. Symbol on page 5](#).

### 1.1.2. Branches

The example below shows the list of branches available on the SGX EQUITIES market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XSES CS    ESXXA } qty: 159
{ XSES CS    ESXXX } qty: 2790
{ XSES CS    RXXXX } qty: 396
{ XSES FORWARD MMFXXX } qty: 1725
{ XSES GO    DBXXXX } qty: 2898
{ XSES INDEX TIXMBX } qty: 67
{ XSES MF    EUXXMX } qty: 21
{ XSES MF    EUXXE } qty: 288
{ XSES MF    EUXXX } qty: 177
{ XSES PS    ERXXXX } qty: 27
{ XSES WAR   RWMXCX } qty: 948
{ XSES WAR   RWMXPX } qty: 591
{ XSES WAR   RWXXCX } qty: 1035
{ XSES WAR   RWXXPX } qty: 627
{ XSES WAR   RWXXXX } qty: 249
```

## 1.2. Types of Instruments

The following sections describe the instruments available on the SGX EQUITIES market data stream, according to their type:

- [1.2.1. Bonds](#)
- [1.2.2. Equities](#)
- [1.2.3. Indices](#)
- [1.2.4. Warrants](#)
- [1.2.5. Forwards.](#)

## 1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 226/1014443 = 474970795
  PriceCurrency      string{USD}
  Symbol             string{32XB_BD}
  Description         string{SumitoMBk f180723S}
  SecurityType        string{GO}
  FOSMarketId         XSES
  ContractMultiplier float64{1}
  CFICode             string{DBXXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2015-07-22 00:00:50:417}
  InternalModificationDate Timestamp{2015-07-22 00:00:50:417}
  InternalSourceId    uint16{221}
  InternalAggregationId uint16{221}
  InternalEntitlementId int32{1091}
  LocalCodeStr        string{32XB_BD}
  ISIN                 string{US865622BU72}
  PriceIncrement_static float64{0.001}
  MBLLayersDesc        string{0,3}
  OperatingMIC          string{XSES}
```

## 1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 226/1014083 = 474970435
  PriceCurrency      string{USD}
  Symbol             string{AXD_US}
  Description         string{GDR Advanta US$S}
  SecurityType        string{CS}
  FOSMarketId         XSES
  ContractMultiplier float64{1}
  CFICode             string{ESXXXA}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2015-05-11 00:00:49:920}
  InternalModificationDate Timestamp{2015-06-29 00:00:50:683}
  InternalSourceId    uint16{221}
  InternalAggregationId uint16{221}
  InternalEntitlementId int32{1091}
  LocalCodeStr        string{AXD_US}
  PriceIncrement_dynamic_TableId uint32{14483556}
  MBLLayersDesc        string{0,3}
  OperatingMIC          string{XSES}
```

### 1.2.3. Indices

The sample below shows the details of an index:

```
instr # 226/1014351 = 474970703
  PriceCurrency      string{JPY}
  Symbol             string{_JP14}
  Description         string{SGX JP ACC INV 1X IDX NR}
  SecurityType        string{INDEX}
  FOSMarketId         XSES
  ContractMultiplier float64{1}
  CFICode             string{TIXMBX}
  RoundLot            float64{1}
  InternalCreationDate Timestamp{2015-07-01 00:00:49:326}
  InternalModificationDate Timestamp{2015-07-01 00:00:49:326}
  InternalSourceId     uint16{221}
  InternalAggregationId uint16{221}
  InternalEntitlementId int32{1091}
  LocalCodeStr         string{_JP14}
  PriceIncrement_static float64{0.0001}
  MBLLayersDesc         string{0,3}
  OperatingMIC          string{XSES}
```

### 1.2.4. Warrants

The sample below illustrates the details of a warrant:

```
instr # 226/1014305 = 474970657
  PriceCurrency      string{SGD}
  Symbol             string{BABW_US}
  Description         string{ChinaGaoxian w180918}
  SecurityType        string{WAR}
  FOSMarketId         XSES
  ContractMultiplier float64{1}
  CFICode             string{RWXXXX}
  RoundLot            float64{1}
  InternalCreationDate Timestamp{2015-06-16 00:00:50:603}
  InternalModificationDate Timestamp{2015-06-30 00:00:50:559}
  InternalSourceId     uint16{221}
  InternalAggregationId uint16{221}
  InternalEntitlementId int32{1091}
  LocalCodeStr         string{BABW_US}
  ISIN                string{SG42Q1000003}
  PriceIncrement_dynamic_TableId uint32{14483556}
  MBLLayersDesc         string{0,3}
  OperatingMIC          string{XSES}
```

## 1.2.5. Forwards

The sample below illustrates the details of a forward:

```
instr # 226/1013719 = 474970071
  PriceCurrency      string{SGD}
  Symbol             string{ARO_US}
  Description         string{STI ETF.ES.1503}
  SecurityType       string{FORWARD}
  FOSMarketId        XSES
  CFICode            string{MMFXXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2015-02-19 00:00:50:041}
  InternalModificationDate Timestamp{2015-06-27 11:14:46:247}
  InternalSourceId   uint16{221}
  InternalAggregationId uint16{221}
  InternalEntitlementId int32{1091}
  LocalCodeStr       string{ARO_US}
  ISIN               string{SG41M3000002}
  PriceIncrement_static float64{0.01}
  MBLLayersDesc      string{0,3}
  OperatingMIC        string{XSES}
```

## 1.3. Specific Referential Tags

The following sections describe specific referential tags available on the SGX EQUITIES market data stream:

- [1.3.1. Symbol](#)
- [1.3.2. RoundLot](#)
- [1.3.3. OperatingMIC](#)
- [1.3.4. SegmentMIC](#)

### 1.3.1. Symbol

The values of the referential tag **Symbol** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to identify the specific market.

FeedOS implementation of the tag `Symbol` is described below:

**Table 2**      **Symbol – technical implementation in FeedOS**

Component	Value	Description
Tag Name	Symbol	FeedOS tag name.
Numeric ID	55	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.



**Table 2** Symbol – technical implementation in FeedOS (Continued)

Component	Value	Description
Format	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , identifying the specific market.
Possible Values	RY	<b>Ready market</b>
	BI	<b>Buying-in market</b> – the platform where the Central Depository (CDP) conducts buying-in for failed trades against a short clearing member.
	US	<b>Unit Share market</b> – this market allows trading for odd lots in any quantity less than the board size.

### 1.3.2. RoundLot

The values of the referential tag **RoundLot** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the smallest order that can be placed.

FeedOS implementation of the tag RoundLot is described below:

**Table 3** RoundLot – technical implementation in FeedOS

Component	Value	Description
Tag Name	RoundLot	FeedOS tag name.
Numeric ID	561	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	Float64	Float64 data type.
Format	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , detailing the smallest order that can be placed.
Possible Values	1	Smallest order is 1.
	10	Smallest order is 10.
	100	Smallest order is 100.
	1000	Smallest order is 1000.

### 1.3.3. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the tag operatingMIC is described in below:

**Table 4** OperatingMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	operatingMIC	FeedOS tag name.
Numeric ID	9533	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	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , specifying the parent MIC.
Possible Values	XSES	Parent MIC for all SGX EQUITIES branches.

### 1.3.4. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC.

FeedOS implementation of the tag SegmentMIC is described below:

**Table 5** SegmentMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	SegmentMIC	FeedOS tag name.
Numeric ID	9534	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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , specifying the child MIC.
Possible Values	XSCA	Singapore Catalist Market

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the SGX EQUITIES market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

## 2.1. Quotation Values

The example below shows the possible values of an instrument on the SGX EQUITIES market data stream:

```
InstrumentStatusL1
-- 226/1011991
    BID: 0.69      900      @1
    ASK: 0.695     75100    @3
    LastPrice      float64{0.69}
    LastTradeQty   float64{100}
    DailyHighPrice float64{0.695}
    DailyLowPrice  float64{0.69}
    DailyTotalVolumeTraded float64{35400}
    DailyTotalAssetTraded float64{24476}
    LastTradePrice float64{0.69}
    LastTradeTimestamp Timestamp{2015-07-24 08:22:40:552}
    InternalDailyOpenTimestamp Timestamp{2015-07-24 01:00:00:021}
    InternalDailyCloseTimestamp Timestamp{2015-07-24 09:06:00:004}
    InternalDailyHighTimestamp Timestamp{2015-07-24 03:54:43:514}
    InternalDailyLowTimestamp Timestamp{2015-07-24 01:38:50:435}
    InternalPriceActivityTimestamp Timestamp{2015-07-24 09:06:00:004}
    TradingStatus  18=NotAvailableForTrading
    DailyOpeningPrice float64{0.69}
    DailyClosingPrice float64{0.69}
    PreviousDailyTotalVolumeTraded float64{156600}
    PreviousDailyTotalAssetTraded float64{107546}
    PreviousDailyClosingPrice float64{0.69}
    PreviousBusinessDay Timestamp{2015-07-23}
    CurrentBusinessDay Timestamp{2015-07-24}
    LastAuctionPrice float64{0.695}
    LastAuctionVolume float64{0}
    LastAuctionImbalanceSide char{0}
    LastAuctionImbalanceVolume float64{0}
    InternalDailyClosingPriceType char{d}
    InternalLastAuctionTimestamp Timestamp{2015-07-24 00:57:40:573}
    PriceActivityMarketTimestamp Timestamp{2015-07-24 08:22:40:552}
    MARKET_OMNET_OMX_TradingStateName string{CLOSE}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

## 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values*:

- 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 `TradingStatus` is described in the following table:

**Table 6      TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	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	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	16	Trade Dissemination Time
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

## 2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the SGX EQUITIES market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

### 2.3.1. Trade Conditions

The following subsections describe the trade conditions on the SGX EQUITIES market data stream:

- [2.3.1.1. TradeCondition](#)
- [2.3.1.2. TradeID.](#)

#### 2.3.1.1. TradeCondition

Each time a trade occurs, the values of the quotation tag **Trade Condition** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Context*:

- 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 `TradeCondition` is described in the table below:

**Table 7 TradeCondition – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	FeedOS unique ID broadcast 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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the conditions of a trade.
Possible Values	0	<b>No Condition</b> – The default condition. It is set when the users are from different participants.
	2	<b>Internal Trade/Crossing</b> – In case of an internal trade, this trade condition is added in the broadcast. It is set when both users belong to the same participant.

### 2.3.1.2. TradeID

Each time a trade occurs, the values of the quotation context tag **TradeID** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Context* to identify the trade:

- 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 `TradeID` is described in the table below:

**Table 8 TradeID – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradeID	FeedOS tag name.
Numeric ID	1003	FeedOS unique ID broadcast 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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , identifying the trade.

### 2.3.2. Other Values

The following subsections describe additional specific quotation tags on the SGX EQUITIES market data stream:

- [2.3.2.1. DailyClosingPrice](#)
- [2.3.2.2. LastAuctionImbalanceSide](#)
- [2.3.2.3. LastAuctionImbalanceVolume](#)
- [2.3.2.4. InternalDailyClosingPriceType](#)
- [2.3.2.5. MARKET\\_OMNET\\_OMX\\_TradingStateName.](#)

### 2.3.2.1. DailyClosingPrice

The values of the quotation tag **DailyClosingPrice** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to specify the final price at which a security is traded on a given trading day:

- 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 **DailyClosingPrice** is described in the table below:

**Table 9 DailyClosingPrice – technical implementation in FeedOS**

Component	Value	Description
Tag Name	DailyClosingPrice	FeedOS tag name.
Numeric ID	9132	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , specifying the final price at which a security is traded on a given trading day.

### 2.3.2.2. LastAuctionImbalanceSide

The values of the quotation tag **LastAuctionImbalanceSide** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the imbalance side of a closing auction:

- 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 **LastAuctionImbalanceSide** is described in the table below:

**Table 10 LastAuctionImbalanceSide – technical implementation in FeedOS**

Component	Value	Description
Tag Name	LastAuctionImbalanceSide	FeedOS tag name.
Numeric ID	9151	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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the imbalance side of a closing auction.
Possible Values	B	Buy-side imbalance
	S	Sell-side imbalance
	N	No imbalance (buy side equals sell side)
	O	Insufficient orders to calculate.

### 2.3.2.3. LastAuctionImbalanceVolume

The values of the quotation tag **LastAuctionImbalanceVolume** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the imbalance volume of a closing auction:

- 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 `LastAuctionImbalanceVolume` is described in the table below:

**Table 11**      **LastAuctionImbalanceVolume – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	<code>LastAuctionImbalanceVolume</code>	FeedOS tag name.
<b>Numeric ID</b>	9152	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Float64	Float64 data type.
<b>Format / Possible Values</b>	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the imbalance volume of a closing auction.

#### 2.3.2.4. InternalDailyClosingPriceType

The values of the quotation tag `InternalDailyClosingPriceType` conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the 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 values currently available for the tag `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in green):

**Table 12**      **InternalDailyClosingPriceType – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	<code>InternalDailyClosingPriceType</code>	FeedOS tag name.
<b>Numeric ID</b>	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Char	Char data type.
<b>Format</b>	<i>[Internal Specific Value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price, as described below.

**Table 12 InternalDailyClosingPriceType – technical implementation in FeedOS (Continued)**

Component	Value	Description
<b>Possible Values</b>	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – 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	<b>Manual</b> – Price disseminated manually (in case of production correction).

### 2.3.2.5. MARKET\_OMNET\_OMX\_TradingStateName

Each time a modification of the trading state occurs, the values of the quotation tag **MARKET\_OMNET\_OMX\_TradingStateName** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values*:

- 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 **MARKET\_OMNET\_OMX\_TradingStateName** is described in the table below:

**Table 13 MARKET\_OMNET\_OMX\_TradingStateName – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	MARKET_OMNET_OMX_TradingStateName	FeedOS tag name.
<b>Numeric ID</b>	14800	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , detailing the current state of the trade.
<b>Possible Values</b>	PRE-OPEN	FIXSecurityTradingStatus_ PreOpen
	PRE-OPEN1	FIXSecurityTradingStatus_ PreOpen
	PRE-OPEN2	FIXSecurityTradingStatus_ PreOpen
	NON-CANCEL	FIXSecurityTradingStatus_ TradeDisseminationTime
	OPEN	FIXSecurityTradingStatus_ ReadyToTrade



**Table 13 MARKET\_OMNET\_OMX\_TradingStateName – technical implementation in FeedOS (Continued)**

Component	Value	Description	
<b>Possible Values</b>	PRE-CLOSE	FIXSecurityTradingStatus_ PriceIndication	Pre-Closing
	CLOSE	FIXSecurityTradingStatus_ NotAvailableForTrading	Close
	CLOSE_MKT	FIXSecurityTradingStatus_ NotAvailableForTrading	Closing Market
	CLOSE_	FIXSecurityTradingStatus_ NotAvailableForTrading	Close Signal Collect
	DL	FIXSecurityTradingStatus_ NotAvailableForTrading	Delisted
	SUSP	FIXSecurityTradingStatus_ TradingHalt	Suspended
	ADJUST	FIXSecurityTradingStatus_ PriceIndication	Adjusting
	BI	FIXSecurityTradingStatus_ NotAvailableForTrading	Trading restricted to Buying-In market only
	BI_OPEN	FIXSecurityTradingStatus_ ReadyToTrade	Buying-In Opening
	CIRB	FIXSecurityTradingStatus_ ReadyToTrade	Triggered by the trading engine whenever an order would trade outside of the upper and lower circuit breaker limits for stocks under Circuit Breaker monitoring.
	CIRH	FIXSecurityTradingStatus_ PriceIndication	Halt due to Circuit Breaker Triggered
	H	FIXSecurityTradingStatus_ PriceIndication	Trading Halt
	J	FIXSecurityTradingStatus_ PriceIndication	Instrument Session State Adjust
	MCE	FIXSecurityTradingStatus_ PriceIndication	Mandatory Call Event has occurred for Callable Bull/Bear Contracts (CBBC).
	PL	FIXSecurityTradingStatus_ NotAvailableForTrading	Pending Listing
	_PRV_CLOSE	FIXSecurityTradingStatus_ ReadyToTrade	Previous Close
	_PRV_OPEN	FIXSecurityTradingStatus_ ReadyToTrade	Previous Open

## 2.4. MBL and MBO Data \*

The MBL book has a 10-level depth. The MBO book is full depth.

\* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

### 3. Closing Price

At the end of the market day, SGX publishes the daily closing price only for the ETFs listed in the Ready market, after the trading phase ends. There is no closing price computed and published in unit share and buying-in markets or for any other securities listed on SGX. Moreover, there is no settlement price.

However, SGX derives the ETF Reference Closing Price for all ETF counters at the end of each business day upon market close at 17:06 (normal day) or 12:36 (for half-day trading).

### 4. Special Behavior

The following section describe the special behavior of the Euronext UTP market data stream:

- [4.1. Microsecond Timestamp Precision on the Level1 Market Data.](#)

#### 4.1. Microsecond Timestamp Precision on the Level1 Market Data

In the Level1 Market Data disseminated, the server timestamps displays microsecond units, as shown in the example below (highlighted in green):

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE 2015-05-26 08:41:21:961.433 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823799:0,AggressorSide='2'=Sell
TE 2015-05-26 08:43:06:359.468 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823800:0,AggressorSide='1'=Buy
TE 2015-05-26 08:43:47:103.312 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823801:0,AggressorSide='2'=Sell
```

### 5. Finding the Latest Information

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

- E-mail: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.