



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

## **FeedOS™ Feed Description**

### **SGX DERIVATIVES**

Reference n°: 20150727 – 24707 – 26684 – 27244

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FeedOS™ Feed Description: SGX DERIVATIVES  
Reference 20150727 – 24707 – 26684 – 27244  
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# FEEDOS™ SGX DERIVATIVES 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 DERIVATIVES 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](#)
- [4. Multi-Session Kinematics](#)
- [5. Special Behavior](#)
- [6. Finding the Latest Information.](#)

## 1. Referential Data

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

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

### 1.1. Available Markets and Branches

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

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

### 1.1.1. Markets

The SGX DERIVATIVES market data stream broadcasts informations about the following markets:

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

FeedOS Market ID	Market
XSIM	Singapore Exchange Derivatives Clearing Limited

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

```
MARKETS
market # 227      CC=SG/SINGAPORE/SINGAPORE,DESCR=SINGAPORE EXCHANGE DERIVATIVES CLEARING
LIMITED, WEB=www.sgx.com
MIC = XSIM
TimeZone = Asia/Singapore
Country = SG
NbMaxInstruments = 2000000
```

### 1.1.2. Branches

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

```
BRANCHES
{ XSIM CS   TXXXXX } qty: 62
{ XSIM FUT  FCXPSX } qty: 167
{ XSIM FUT  FFXXSX } qty: 515
{ XSIM FUT  FXXCXX } qty: 655
{ XSIM FUT  FXXXXX } qty: 9
{ XSIM MLEG MMXXXX } qty: 14312
{ XSIM OPT  OCAFXS } qty: 642
{ XSIM OPT  OCEFXS } qty: 4319
{ XSIM OPT  OCEICX } qty: 845
{ XSIM OPT  OCEXCX } qty: 863
{ XSIM OPT  OCEXXX } qty: 393
{ XSIM OPT  OPAFXS } qty: 642
{ XSIM OPT  OPEFXS } qty: 4333
{ XSIM OPT  OPEICX } qty: 844
{ XSIM OPT  OPEXCX } qty: 839
{ XSIM OPT  OPEXXX } qty: 393
```

## 1.2. Types of Instruments

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

- [1.2.1. Common Stocks](#)
- [1.2.2. Futures](#)
- [1.2.3. Multilegs](#)

- [1.2.4. Options.](#)

### 1.2.1. Common Stocks

The sample below illustrates the details of a common stock:

```
instr # 227/1047420 = 477100924
  PriceCurrency      string{USD}
  Symbol             string{CCF}
  Description         string{SGX TSI CN Prem Coking Coal Fut CCF}
  SecurityType       string{CS}
  FOSMarketId        XSIM
  ContractMultiplier float64{1}
  CFICode            string{TXXXXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2014-07-28 22:00:05:218}
  InternalModificationDate Timestamp{2015-06-27 11:50:09:802}
  InternalSourceId    uint16{159}
  InternalEntitlementId int32{1092}
  LocalCodeStr       string{CCF}
  PriceIncrement_static float64{0.01}
  OperatingMIC        string{XSES}
  SegmentMIC          string{XSIM}
```

### 1.2.2. Futures

The sample below illustrates the details of a future:

```
instr # 227/1037305 = 477090809
  PriceCurrency      string{USD}
  Symbol             string{HRFX15}
  Description         string{SGX HRC CFR ASEAN Steel Futures HRFX15}
  SecurityType       string{FUT}
  FOSMarketId        XSIM
  ContractMultiplier float64{20}
  CFICode            string{FXXCXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2014-02-09 22:00:06:020}
  InternalModificationDate Timestamp{2015-06-27 11:50:09:803}
  InternalSourceId    uint16{159}
  InternalEntitlementId int32{1092}
  LocalCodeStr       string{HRFX15}
  PriceIncrement_static float64{0.01}
  MaturityYear        uint16{2015}
  MaturityMonth       uint8{11}
  MaturityDay         uint8{30}
  OperatingMIC        string{XSES}
  SegmentMIC          string{XSIM}
```

### 1.2.3. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 227/1050461 = 477103965
  PriceCurrency      string{USD}
  Symbol             string{HRFZ15-HRFQ16}
  SecurityType       string{MLEG}
  FOSMarketId        XSIM
  CFICode            string{MMXXX}
  NbLegs             uint8{2}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2014-08-15 18:30:47:031}
  InternalModificationDate Timestamp{2015-05-14 22:00:20:724}
  InternalSourceId    uint16{159}
  InternalEntitlementId int32{1092}
  LocalCodeStr        string{HRFZ15-HRFQ16}
  PriceIncrement_static float64{0.01}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{12}
  MaturityDay          uint8{31}
  OperatingMIC         string{XSES}
  SegmentMIC           string{XSIM}
  LegFOSInstrumentCode uint32{477090810}
  LegFOSInstrumentCode_1 uint32{477103943}
  LegRatioQty          float64{1}
  LegRatioQty_1        float64{1}
  LegFIXSide           '1'=Buy
  LegFIXSide_1         '2'=Sell
```

### 1.2.4. Options

The sample below illustrates the details of an option:

```
instr # 227/1044706 = 477098210
  PriceCurrency      string{USD}
  Symbol             string{INH17_P8800}
  Description         string{SGX CNX NIFTY INDEX PUT INH17_P8800}
  SecurityType       string{OPT}
  StrikePrice        float64{88}
  FOSMarketId        XSIM
  ContractMultiplier float64{2}
  CFICode            string{OPEICX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2014-06-06 10:45:05:339}
  InternalModificationDate Timestamp{2015-06-27 11:50:19:065}
  InternalSourceId    uint16{159}
  InternalEntitlementId int32{1092}
  LocalCodeStr        string{INH17_P8800}
  PriceIncrement_static float64{0.1}
  MaturityYear         uint16{2017}
  MaturityMonth        uint8{3}
  MaturityDay          uint8{30}
  OperatingMIC         string{XSES}
  SegmentMIC           string{XSIM}
```

## 1.3. Specific Referential Tags

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

- [1.3.1. ContractMultiplier](#)
- [1.3.2. OperatingMIC](#)
- [1.3.3. SegmentMIC](#)

### 1.3.1. ContractMultiplier

The values of the referential tag **ContractMultiplier** conveyed on the SGX DERIVATIVES market data stream are disseminated via FeedOS data stream in *Referential* to specify the ratio or multiply factor to convert from “nominal” units (such as contracts) to total units (such as shares).

FeedOS implementation of the tag **ContractMultiplier** is described in the table below:

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

Component	Value	Description
Tag Name	ContractMultiplier	FeedOS tag name.
Numeric ID	231	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 ratio or multiply factor to convert from “nominal” units (such as contracts) to total units (such as shares).

### 1.3.2. OperatingMIC

The values of the referential tag **Operating MIC** conveyed on the SGX DERIVATIVES 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 the table below:

**Table 3 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 <b>exchange specific value</b> , specifying the parent MIC.
Possible Values	XSES	Parent MIC for all SGX DERIVATIVES branches.

### 1.3.3. SegmentMIC

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



FeedOS implementation of the values currently available for the tag SegmentMIC is described in the table below:

**Table 4      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 <i>exchange specific value</i> , specifying the child MIC.
Possible Values	XSIM	Child MIC for all SGX DERIVATIVES branches.

## 2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [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 DERIVATIVES market data stream:

```
InstrumentStatusL1
-- 227/1054139
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    LastPrice      float64{39.785}
    LastTradeQty   float64{1}
    DailyHighPrice float64{39.785}
    DailyLowPrice  float64{39.77}
    DailyTotalVolumeTraded float64{2}
    DailyTotalAssetTraded float64{79.555}
    LastTradePrice float64{39.785}
    LastTradeTimestamp Timestamp{null}
    InternalDailyOpenTimestamp Timestamp{2015-07-20 00:30:00:042}
    InternalDailyCloseTimestamp Timestamp{2015-07-20 14:25:00:062}
    InternalDailyHighTimestamp Timestamp{2015-07-20 03:10:35:512}
    InternalDailyLowTimestamp Timestamp{2015-07-20 02:07:25:555}
    InternalPriceActivityTimestamp Timestamp{2015-07-20 14:25:00:062}
    TradingStatus  18=NotAvailableForTrading
    TradingSessionId int8{1}
    SessionTotalVolumeTraded float64{2}
    SessionOpeningPrice float64{39.77}
    SessionHighPrice float64{39.785}
    SessionLowPrice float64{39.77}
    SessionTotalAssetTraded float64{79.555}
    SessionClosingPrice float64{39.785}
    DailyOpeningPrice float64{39.77}
    PreviousBusinessDay Timestamp{2015-07-17}
    CurrentBusinessDay Timestamp{2015-07-20}
    PreviousDailySettlementPrice float64{39.83}
    InternalDailyBusinessDayTimestamp Timestamp{2015-07-20 00:30:00:042}
    SettlementPriceDate Timestamp{2015-07-17}
    SettlementPriceType char{a}
    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. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the SGX DERIVATIVES 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 5      TradingStatus – technical implementation in FeedOS**

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
	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 DERIVATIVES 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 DERIVATIVES market data stream:

- [2.3.1.1. TradeCondition.](#)

#### 2.3.1.1. TradeCondition

Each time a trade occurs, the values of the quotation tag **TradeCondition** conveyed on the SGX DERIVATIVES 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 6 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	MultilegToMultilegTrade (4)	Combo-to-combo trade.
	ImpliedTrade (1)	Combo-to-outright trade.

## 2.3.2. Other Values

The following sections describe the other values available on the SGX DERIVATIVES market data stream:

- [2.3.2.1. OpenInterest](#)
- [2.3.2.2. SettlementPriceDate](#)
- [2.3.2.3. SettlementPriceType](#)
- [2.3.2.4. MARKET\\_OMNET\\_OMX\\_TradingStateName](#).

### 2.3.2.1. OpenInterest

The values of the quotation tag **Open Interest** conveyed on the SGX DERIVATIVES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 `OpenInterest` is described in the table below:

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

Component	Value	Description
Tag Name	OpenInterest	FeedOS tag name.
Numeric ID	9150	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> , detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

### 2.3.2.2. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the SGX DERIVATIVES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the settlement 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 **SettlementPriceDate** is described in the table below:

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

Component	Value	Description
<b>Tag Name</b>	SettlementPriceDate	FeedOS tag name.
<b>Numeric ID</b>	9380	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>	Timestamp	Timestamp data type.
<b>Format / Possible Values</b>	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating the date of the settlement price.

### 2.3.2.3. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the SGX DERIVATIVES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement 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 **SettlementPriceType** is described in the following table (currently disseminated values are in **green**):

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

Component	Value	Description
<b>Tag Name</b>	SettlementPriceType	FeedOS tag name.
<b>Numeric ID</b>	9383	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>	Char	Timestamp data type.
<b>Format</b>	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating the type of settlement price.
<b>Possible Values</b>	<b>a</b>	<b>Official</b> – Explicit Official Daily Settlement Price, as distributed by the exchange.
	<b>b</b>	<b>Preliminary</b> – Settlement Price subject to change until the Official Daily Settlement Price is published.
	<b>z</b>	<b>Manual</b> – Settlement Price disseminated manually (in case of a correction).
	<b>0</b>	<b>Undefined</b>

### 2.3.2.4. 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 DERIVATIVES 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 10 MARKET\_OMNET\_OMX\_TradingStateName – technical implementation in FeedOS**

Component	Value	Description	
Tag Name	MARKET_OMNET_OMX_TradingStateName	FeedOS tag name.	
Numeric ID	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.	
Type	String	String data type.	
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the current state of the trade, as described below.	
Possible Values	Start of Day (SOD)	FIXSecurityTradingStatus_NotAvailableForTrading	This is the state which the Exchange will start with daily and it will not be visible to the Order Management Systems. During this state, the Exchange will be closed and order actions such as order entry, modification, cancellation are not allowed.
	ORDER_CXL	FIXSecurityTradingStatus_NotAvailableForTrading	This is a non-matching phase where cancellation of GTC orders will be allowed. Order entry and modification are not allowed.
	PRE-OPEN	FIXSecurityTradingStatus_PreOpen	This is a non-matching phase where orders actions such as order entry on a FIFO basis, modification and cancellation will be allowed. The only allowed order types are Limit, Market-On-Open (MOO), Market-to-Limit (MTL), Stop orders and Session State Orders (SSO). The validity of the orders placed could be Day, GTC and Fill-And-Kill (FAK).
	NON-CXL	FIXSecurityTradingStatus_PriceIndication	This is a non-matching phase where order entry for Limit, Market-On-Open (MOO), Market-to-Limit (MTL), Stop and Session State Order (SSO) order types are allowed. The validity of the orders placed could be Day, GTC and Fill-And-Kill (FAK). Modification and Cancellation of orders are disallowed.

**Table 10 MARKET\_OMNET\_OMX\_TradingStateName – technical implementation in FeedOS (Continued)**

Component	Value	Description
<b>Possible Values</b>	OPEN and OPEN_M	FIXSecurityTradingStatus_ReadyToTrade This is a matching phase and all 'matchable' orders will be matched on a FIFO basis. Orders actions such as order entry on a FIFO basis, modification and cancellation are allowed. The acceptable order types are Limit, Market-to-Limit (MTL), Market, Stop Order and Session State Order (SSO). The validity of the orders placed could be Day, GTC, Fill-Or-Kill (FOK) and Fill-And-Kill (FAK).
	OPN_MP	FIXSecurityTradingStatus_ReadyToTrade This is a matching phase and all 'matchable' orders will be matched based on the Price-point-maker and Pro-Rata allocation algorithm. Orders actions such as order entry, modification and cancellation are allowed. The acceptable order types are Limit, Market-to-Limit (MTL), Market, Stop Order and Session State Order (SSO). The validity of the orders placed could be Day, GTC, Fill-Or-Kill (FOK) and Fill-And-Kill (FAK).
	BREAK	FIXSecurityTradingStatus_TradingHalt This session denotes a session break where only order cancellation is allowed.
	PRE-CLS	FIXSecurityTradingStatus_PriceIndication This is a non-matching phase where orders actions such as order entry on a FIFO basis, modification and cancellation will be allowed. Only Limit, Market-On-Close (MOC), Market-to-Limit (MTL) and Session State Order (SSO) may be placed during this state. The validity of the orders placed could be Day, GTC and Fill-and-Kill. Stop orders will remain active during the pre-close session state but cannot be triggered by changes to bid, ask or last.
	SURVEILLANCE INTERVENTION (SURV_INT)	FIXSecurityTradingStatus_PriceIndication This session denotes an end to the trading session. Orders can still be cancelled by the users during this state.
	TRADE_RECONCILIATION (TRADE-RECON)	FIXSecurityTradingStatus_NotAvailableForTrading During this session, certain OMX API message could be sent to query for missing trades.
	REMOVE_DAY_ORDER	FIXSecurityTradingStatus_NotAvailableForTrading Day orders that still reside in the order book will be purged during this session.
	RESET_PRICE_INFO	FIXSecurityTradingStatus_NotAvailableForTrading During this session, trade statistics such as High Price, Low Price, Volume and etc. is cleared.

Table 10 MARKET\_OMNET\_OMX\_TradingStateName – technical implementation in FeedOS (Continued)

Component	Value	Description	
<b>Possible Values</b>	SERIES_GENERATION	FIXSecurityTradingStatus_NotAvailableForTrading	New contract series will be generated during this session.
	CHANGE_CLEAR_DAY	FIXSecurityTradingStatus_NotAvailableForTrading	During this session, the clearing date is rolled over to the next business date.
	CLS_SIGNAL	FIXSecurityTradingStatus_NotAvailableForTrading	Used internally by SGX.
	CLOSE	FIXSecurityTradingStatus_NotAvailableForTrading	This session indicates the end to the trading day for the specific contract.

## 2.4. MBL and MBO Data \*

The MBL data relies on the MBO. The MBL book has a 10-level depth.

## 3. Closing Price

The closing price is the last trade price upon close. The settlement price is handled when provided by the market.

## 4. Multi-Session Kinematics

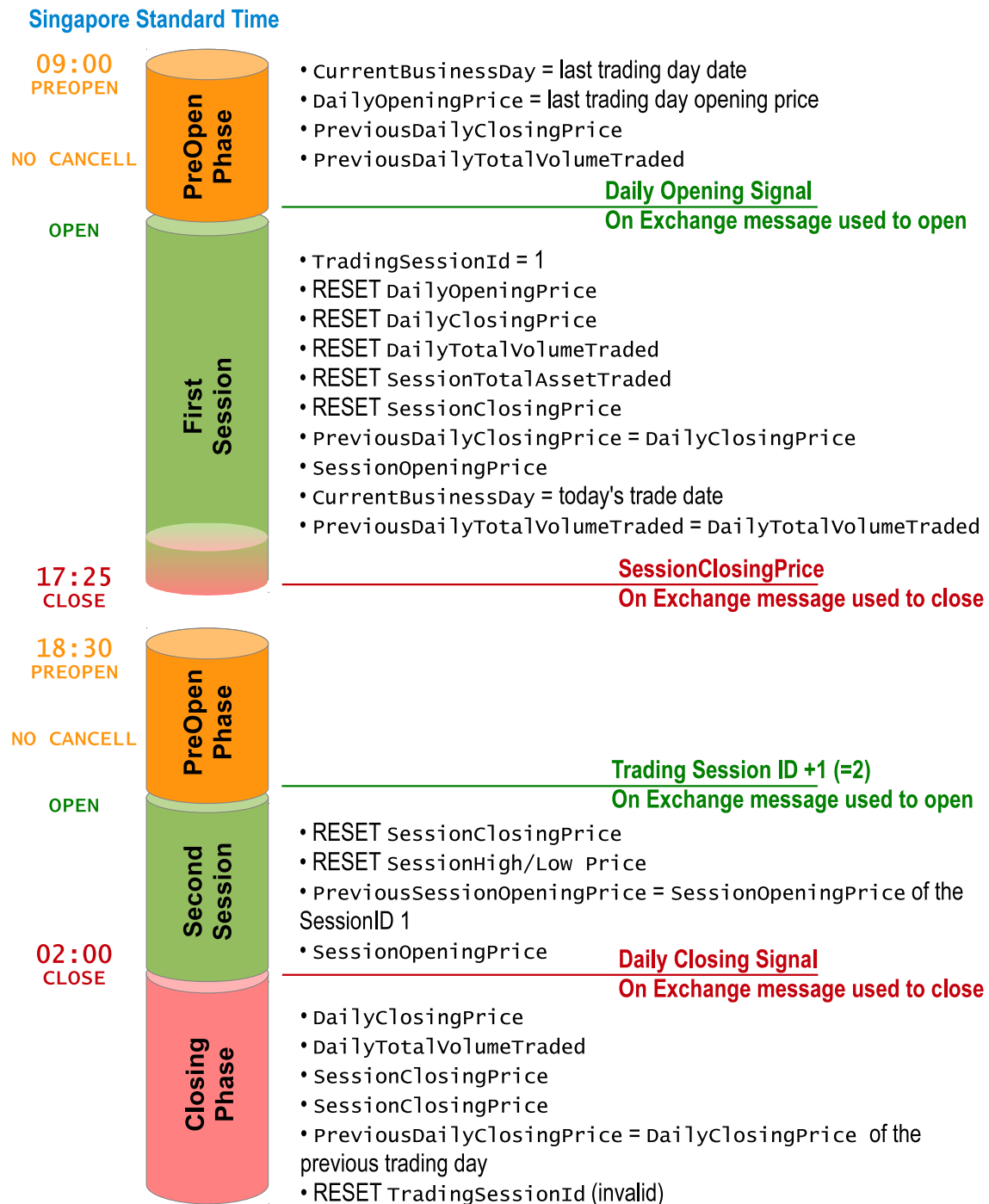
The following diagram describes the main trading phases and the update mechanism of the tags on the SGX DERIVATIVES market data stream:

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\* 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.



**Figure 1** Example of tags update mechanism for an MSCI Indonesia Index Future on the SGX DERIVATIVES market data stream in Singapore Standard Time



## 5. Special Behavior

The following section describe the special behavior of SGX DERIVATIVES market data stream:

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

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

The server timestamps displays microsecond units on the Level1 Market Data, 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 2015-05-13 07:55:53:884..595 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318436:0,AggressorSide='1'=Buy
TE 2015-05-13 07:55:53:884..598 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318437:0,AggressorSide='1'=Buy
TE 2015-05-13 07:55:54:359..234 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318438:0,AggressorSide='2'=Sell
```

## 6. 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: <http://support.quanthouse.com>.