

TECHNICAL DOCUMENT

5 MINUTES SNAPSHOT DATA

CAPITAL MARKET
(STANDARD PRODUCT - 05)

24 JAN 2012



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EXCHANGE PLAZA,
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CAPITAL MARKET 5 MINUTES SNAPSHOT DATA (STANDARD PRODUCT)

1. INTRODUCTION

DotEx International Ltd. disseminates NSEIL's real time broadcast data to various information agencies. It provides the 3 different types of data to vendors, i.e. Real Time Data, Snapshot Data and End of Day Data. The real time data is a packet broadcast available in TCP/IP packet format, where as the delayed data and End of day data is available in the form of files.

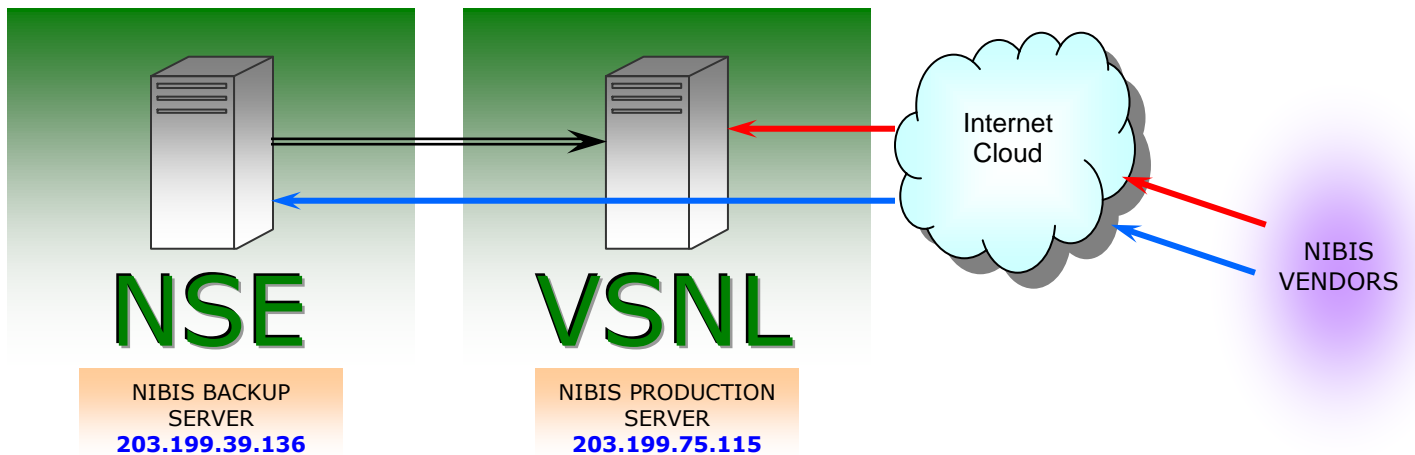
The Nibis server that caters the NIBIS vendors is available through internet. All Nibis vendors connect the server through internet and use FTP protocol to download the files. The files on this server are generated on regular 5 minutes interval basis. The vendors are provided with a User ID and password that is enabled for the agreement period.

2. CONNECTION DETAILS

The vendors connect the NIBIS server through Internet using FTP protocol. The production server IP address is 203.199.75.115 while the backup server IP address id 203.199.39.136.

DotEx also provides a backup setup of delayed data service. The backup server is always in disabled mode and it is enabled only in case of any hardware / other problem in production server. The backup server is located in NSE premises at BKC while Production server is located at VSNL, Prabhadevi. The files are initially generated on backup server and then instantaneously replicated on Nibis Production server.

Structural Diagram





3. DATA DETAILS

The Capital Market (CM) data files are generated in binary format at a regular interval of 5 minutes. These are *.mkt, and *. Ind. The other data files generate on server are *.sec, *.dat and *.txt. These entire files have categorised into different categories according to their data contents i.e. Market Information Files, Security Information Files, Message Information Files and Bhavcopy Information Files.

MARKET INFORMATION

The Market information data files are generated in /CM05/DATA/"<Month>DDYYYY" folder on the server. i.e. *.mkt and *. Ind.

The *.mkt (Where "*" stands for a numeric number) files contains market statistics and order information of the securities that are being traded in last 5 minutes along with their open, high, low and close price. The file contains a single record for every security that is traded during that file interval. These files are generated during normal trading period i.e. 09:55 hrs. To 15:30 hrs and during Close Session i.e. 15:50 hrs to 16:00 hrs. These files are generated in incremental count number on a trading day starting from 1.mkt.

The *.ind (Where "*" stands for a numeric number) files contains NSEIL Indices information along with its open, high, low and close index values. Each file contains data of all 6 indices of Exchange. These files are generated at regular interval of 5 minutes. These files are generated during normal trading period i.e. 09:55 hrs. to 15:30 hrs and during Close Session i.e. 15:50 hrs to 16:00 hrs thereafter up to 18:00 hrs.

SECURITY INFORMATION

The security update files are generated in /CM05/security/"<Month>DDYYYY" folder on the server. These files are generated on receipt of security update broadcast from trading system. The files are generated with the security token number name and having sec extension. E.g. 7576.sec.

The securities.dat file is the master file that contains the updated information of all securities traded on the Exchange. The vendors need to download this file and decode it to resolve the "token number" of required security. The Token number of each security is unique. The data structure of securities.dat file is similar to as of *.sec files.

MESSAGE INFORMATION

The *.dat files are generated in /CM05/messages/<Month>DDYYYY folder. These are generated as and when the message broadcast is received from the trading system. These files are generated incremental count number in a day starting from 1.dat.

BHAVCOPY INFORMATION

The bhavcopy information file is generated at around 17:00 hrs in /CM05/bhavcopy folder on each trading day. The file name is CMBHAVCOPY_DDMMYYYY.TXT. This file contains the End of the Day values of the securities that are traded on that trading day.

4. DATA STRUCTURE DETAILS

MARKET INFORMATION

FILE PATH - /CM05/DATA/"<MONTH>DDYYYY"
FILE NAME - *.MKT

HEADER

Transcode	Short 2 Bytes
Timestamp	Long 4 Bytes
Message Length	Short 2 Bytes

Total 8 Bytes

DATA

Security Token	Short 2 Bytes
Last Traded Price	Long 4 Bytes
Best Buy Quantity	Long 4 Bytes
Best Buy Price	Long 4 Bytes
Best Sell Quantity	Long 4 Bytes
Best Sell Price	Long 4 Bytes
Total Traded Quantity	Long 4 Bytes
Average Traded Price	Long 4 Bytes
Open Price	Long 4 Bytes
High Price	Long 4 Bytes
Low Price	Long 4 Bytes
Close Price	Long 4 Bytes
Filler	Long 4 Bytes (Blank)

Total 50 Bytes

INDICES INFORMATION

FILE PATH - /CM05/DATA/"<MONTH>DDYYYY"
FILE NAME - *.IND

HEADER

Transcode	Short 2 Bytes
Timestamp	Long 4 Bytes
Message Length	Short 2 Bytes

Total 8 Bytes

DATA

Index Token	Short 2 Bytes
Current Index Value	Long 4 Bytes
High Index Value	Long 4 Bytes
Low Index Value	Long 4 Bytes
Percentage Change in Index	Long 4 Bytes
Filler	Long 4 Bytes (Blank)

Total 22 Bytes

NEW SECURITY INFORMATION

**FILE PATH - /CM05/SECURITY/"<MONTH>DDYYYY"
FILE NAME - *.SEC & SECURITIES.DAT**

HEADER

Transcode	Short 2 Bytes
Timestamp	Long 4 Bytes
Message Length	Short 2 Bytes

Total 8 Bytes

DATA

Token Number	Short 2 Bytes
Symbol	Char 10 Bytes
Series	Char 2 Bytes
Issued Capital	Double 8 Bytes
Warning Percent	Short 2 Bytes
Freeze Percent	Short 2 Bytes
Credit Rating	Char 12 Bytes
Issue Rate	Short 2 Bytes
Issue Start Date	Long 4 Bytes
Issue Pdate	Long 4 Bytes
Issue Maturity Date	Long 4 Bytes
Board Lot Quantity	Long 4 Bytes
Tick Size	Long 4 Bytes
Name of Company	Char 25 Bytes
Record Date	Long 4 Bytes
Expiry Date	Long 4 Bytes
No Delivery Start Date	Long 4 Bytes
No Delivery End Date	Long 4 Bytes
Book Closure Start Date	Long 4 Bytes
Book Closure End Date	Long 4 Bytes

Total 109 Bytes

MESSAGE INFORMATION

FILE PATH - /CM05/MESSAGES/"<MONTH>DDYYYY"
FILE NAME - *.DAT

HEADER

Transcode	Short 2 Bytes
Timestamp	Long 4 Bytes
Message Length	Short 2 Bytes

Total 8 Bytes

DATA

Message	Char 239 Bytes
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Total 239 Bytes

BHAVCOPY INFORMATION

This data file does not contain the Header field.

FILE PATH - /CM05/BHAVCOPY/"<MONTH>DDYYYY"
FILE NAME - CMBHAVCOPY_DDMYYYYY.TXT

DATA

Symbol	Char 10
Series	Char 2
Trade High Price	Char 10
Trade Low Price	Char 10
Opening Price	Char 10
Closing Price	Char 10
Previous Close Price	Char 10
Total Traded Quantity	Char 12
Total Traded Value	Char 25
Carriage Return/ Line Feed	Char 2

Total 101 Bytes

5. FILE TRANSCODE LIST

DETAILS

TRANSCODE NUMBER

MARKET OPEN INFORMATION	1
MARKET CLOSE INFORMATION	2
MARKET PRE-OPEN INFORMATION	3
MARKET STATISTICS INFORMATION	5
BROADCAST MESSAGE INFORMATION	6
NEW SECURITY INFORMATION	7
MARKET INDICES INFORMATION	8

6. INDEX TOKEN NUMBERS LIST

The Indices generated during the trading cycle are identified by Index names. The feed shall not bear these names. Instead, a unique Index token shall identify each index. The vendors need to decode the index files by providing following combinations of the Index Token number and Index Name.

INDEX NAME	INDEX TOKEN NUMBER
S&P CNX NIFTY	0
CNX IT	1
CNX NIFTY JUNIOR	2
S&P CNX DEFTY	3
BANK NIFTY	4
CNX MIDCAP	5
S&P CNX 500	6
CNX 100	7
NIFTY MIDCAP 50	8
CNX REALITY	9
CNX INFRASTRUCTURE	10
INDIA VIX	11
CNX Energy	12
CNX FMCG	13
CNX MNC	14
CNX Pharma	15
CNX PSE	16
CNX PSU Bank	17
CNX Service	18
CNX Smallcap	19
CNX 200	20
CNX Auto	21
CNX Media	22
CNX Metal	23
CNX Dividend Oppt	24

7. DATA FIELD DETAILS

SECURITY TOKEN NUMBER

The Security Token numbers uniquely identify each security listed on the National Stock Exchange of India Ltd. The token number, Symbol and Series identify a single and unique security. The vendor will be provided with a binary file i.e. securities.dat giving the combinations of all securities traded on the Exchange. Any further additions, modifications and deletions will be updated in securities.dat file as part of the feed in /CM05/Security folder.

TIME STAMP

The time stamp is the number of seconds elapsed from midnight Jan 1, 1970.

8. CONTACT INFO

Following are the contact details for business assistance:

Name	Email Address	Contact Numbers
Mr. Ved Malla	vmalla@nse.co.in	91-22-26598385
Ms. Prachee Chavan	pracheec@nse.co.in	91-22-26598385
Mr. Pankaj Agarwal	pagarwal@nse.co.in	91-22-26598385

You can also email us on **dotex@nse.co.in**

For technical assistance email us on **infofeed_support@nse.co.in**.

9. NOTE

All price fields are multiplied by 100 and this implies that the prices received by the vendors have to be divided by 100.