

# **TECHNICAL DOCUMENT**

5 MINUTES SNAPSHOT DATA

WHOLESALE DEBT MARKET  
**(STANDARD PRODUCT - 05)**

**24 APR 2009**



**DOTEX INTERNATIONAL LIMITED  
EXCHANGE PLAZA,  
PLOT NO. C/1, G BLOCK,  
BANDRA-KURLA COMPLEX,  
BANDRA (E), MUMBAI 400 051.  
INDIA.**

## **COPYRIGHT NOTICE**

All rights reserved. No part of this document may be reproduced or transmitted in any form and by any means without the prior permission of DotEx International Ltd.

## INDEX

<b>CHAPTER</b>	<b>CONTENTS</b>	<b>PAGE No.</b>
<b>1</b>	INTRODUCTION	4
<b>2</b>	CONNECTION DETAILS	4
<b>3</b>	DATA DETAILS	5
	3.1 MARKET INFORMATION	5
	3.2 BHAVCOPY INFORMATION	5
<b>4.</b>	DATA STRUCTURE DETAILS	6
	MARKET INFORMATION	
	BHAVCOPY INFORMATION	6
<b>5.</b>	OTHER DETAILS	7
	5.1 TIME STAMP	7
<b>6.</b>	CONTACT INFO	7
<b>7.</b>	GLOSSARY	8

## WHOLESALE DEBT 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, whereas the delayed data and End of day data is available in the form of files.

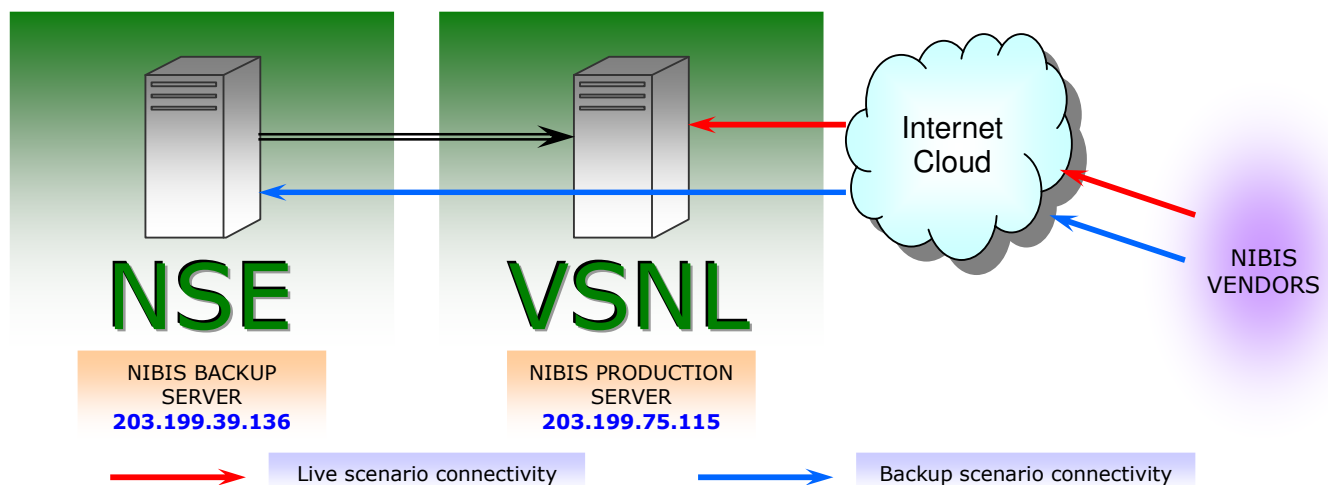
The Nibis server that caters the NIBIS vendors is available through internet. All Nibis vendors connect the server through internet and use FTP protocol to download the files. The files on this server are generated on regular 5 minutes interval basis. The vendors are provided with a User ID and password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

#### **3.1 MARKET INFORMATION**

The Market data files are (\*.mkt) generated in **/WDM05/DATA/"<Month> DD YYYY"** folder on the server. The \*.mkt files contains market statistics and trade/order information of the WDM Contracts along with their open, high, low and close price that are being traded in last 5 minutes. The file contains single record for each contract that is being traded. These files are generated only during period of 10:00 hrs. to end of the day.

#### **3.2 BHAVCOPY INFORMATION**

The bhavcopy information files is uploaded at around 18:45 hrs in **/WDM05/Bhavcopy** folder on each trading day. The file name is TrdDDMM.TXT. This file contains the End of the Day values of the contracts that are traded on that trading day.

#### **4. DATA STRUCTURE DETAILS**

##### **4.1. MARKET INFORMATION**

**FILE NAME - \*.MKT**

**FILE PATH - /WDM05/DATA/"<Month> DD YYYY"**

###### **HEADER**

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

**Total 8 Bytes**

###### **DATA**

Security Type	2 characters
Security Name	7 characters
Issue Name	6 characters
Settlement Days	3 characters
Trade Type	2 characters
Repo Term	3 characters
Trade High Price	10 characters
Trade Low Price	10 characters
Last Traded Price	10 characters
Total Traded Value	15 characters
Security Status	1 character

**Total 69 Bytes**

##### **4.2. BHAVCOPY INFORMATION**

**FILE NAME - \*.TXT**

**FILE PATH - /WDM05/BHAVCOPY**

###### **DATA**

Security Type	2 characters
Security Name	7 characters
Issue Name	6 characters
Trade Type	2 characters
No. Of Trades	4 characters
Trade Value	15 characters
Trade Low Price	10 characters
Trade High Price	10 characters
Last Traded Price	10 characters
Weighted Yield	8 characters

**Total 74 Bytes**

## **5. OTHER DETAILS**

### **5.1 TIME STAMP**

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

## **6. CONTACT INFO**

Following are the contact details for business assistance:

<b>Name</b>	<b>Email Address</b>	<b>Contact Numbers</b>
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**.

## **7. GLOSSARY**

### **TRANSCODE**

This is a unique field in the header that describes the type of packet.

### **MESSAGE LENGTH:**

Length is a hexadecimal value that contains the length of the packet.

### **SECURITY TYPE:**

The instruments issued by various issuers are clubbed under different homogeneous categories, which are known as Security Types. Security type is a two-character indicator of the security depending on the issuer like Central government (GS), state government (SG), public sector unit, institutions, banks, corporate, mutual funds & local bodies.

### **SECURITY NAME**

Security name is a description of the security containing, short name of issuer and the year of maturity.

### **ISSUE NAME**

Issue indicates maturity date, coupon rate or mark-up rate over benchmark depending upon nature of the instrument. It is either the rate of interest (in case of coupon bearing instruments) or the date of maturity (in case of non- coupon bearing instruments).

### **TRADE TYPE**

It is a two-character denomination used for WDM trades type. The WDM trading system offers Non-Repo and Repo trades for trading.

#### **NON-REPO TRADES**

These are trades in which there is an outright purchase and sale of securities. These are denominated by "NR" in the broadcast.

#### **REPO TRADES:**

These trades are repurchase agreements in which a trader sells securities to a customer while simultaneously agreeing to repurchase them at a future date. A Repo transaction involves two phases of trading called "Ready Leg" and "Forward Leg". In the ready leg phase, the trade is settled as in a normal transaction. In the forward leg phase, the reverse of the trade is settled after the end of the Repo term. These are denominated by "RE" in the broadcast.

### **REPO TERM**

It indicates period after which Repo transaction matures.

### **NUMBER OF TRADES**

It indicates total transactions in a particular security.

### **TRADE HIGH PRICE**

Highest price at which trade taken place in a security.

**TRADE LOW PRICE**

Lowest price at which trade taken place in a security.

**LAST TRADED PRICE**

It is the price at which the last trade for a particular security has taken place.

**TOTAL TRADED VALUE**

It is total face value of all the securities that have been traded.

**WEIGHTED YIELD**

Weighted yield indicated for the traded security is calculated on the basis of all trades done in the security during the day. It is Yield of each security X Value of each security/ total value of the security.

**MARKET OPEN**

WDM Market opens on each trading day at 10:00 Hrs.

**MARKET CLOSE**

WDM Market closes on each trading day at following timings –

Market Type	Normal Trading Days
	Market Close Time
Same Day Market	15:00 Hrs.
Other Day Market	17:45 Hrs.

**SETTLEMENT DAYS**

It is the number of days after which the trade will be settled.

**SECURITY STATUS**

It is the status of the security available for trading. This can take the following values–

- Open - Blank
- Suspended - S