



## **MARKET FEED Index Feed**

**Version: 1.27**

**Date: 10 November 2025**

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## Revision History

| Name         | Description  | Date              |
|--------------|--|-------------------|
| Version 1.0  | New Specification Issued   | 16 October 2012   |
| Version 1.1  | Correction in ST_COMP_BATCH_HEADER<br>Point no 2   | 30 November 2012  |
| Version 1.2  | S&P is removed from the indices name<br>Point no 7   | 12 February 2013  |
| Version 1.3  | New Index addition   | 11 March 2014     |
| Version 1.4  | New Index addition   | 28 May 2014       |
| Version 1.5  | Addition of 4 New Indices  | 30 September 2014 |
| Version 1.6  | New Index addition   | 12 June 2015      |
| Version 1.7  | Index Name Rebranding  | 29 September 2015 |
| Version 1.8  | 10 New Indices Addition and Indices Rename<br>Change   | 08 March 2016     |
| Version 1.9  | Addition of 4 New Indices  | 31 January 2018   |
| Version 1.10 | Index Rename Change  | 19 March 2018     |
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| Version 1.19 | Addition of 2 New Indices  | 12 January 2024   |
| Version 1.20 | Addition of 4 New Indices  | 28 March 2024     |
| Version 1.21 | 1. Addition of Data Types section<br>2. Change in size of Index name in Indices<br>Information and EOD – Index Information<br>3. Addition of Indicative Indices Information<br>4. Addition of FAQs Section | 06 August 2024    |
| Version 1.22 | Addition of 12 New Indices   | 08 November 2024  |
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| Version 1.24 | Addition of 3 New Indices  | 06 March 2025     |
| Version 1.25 | Discontinuation of BHARATBOND-APR25<br>Index   | 08 April 2025     |
| Version 1.26 | New Index Addition   | 06 October 2025   |

|              |                           |                  |
|--------------|---------------------------|------------------|
| Version 1.27 | Addition of 9 new indices | 10 November 2025 |
|--------------|---------------------------|------------------|

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## Market Feed – Index Feed

### 1 Introduction

NSE Data & Analytics Ltd. offers real-time data and historical data products from NSEIL to a diverse range of clients. This includes 5 real-time products and 2 historical data products:

#### **Real Time data products**

1. Real Time Data
2. Snapshot Data
3. Corporate Data
4. Analytical Products data
5. Indicative NAV Data

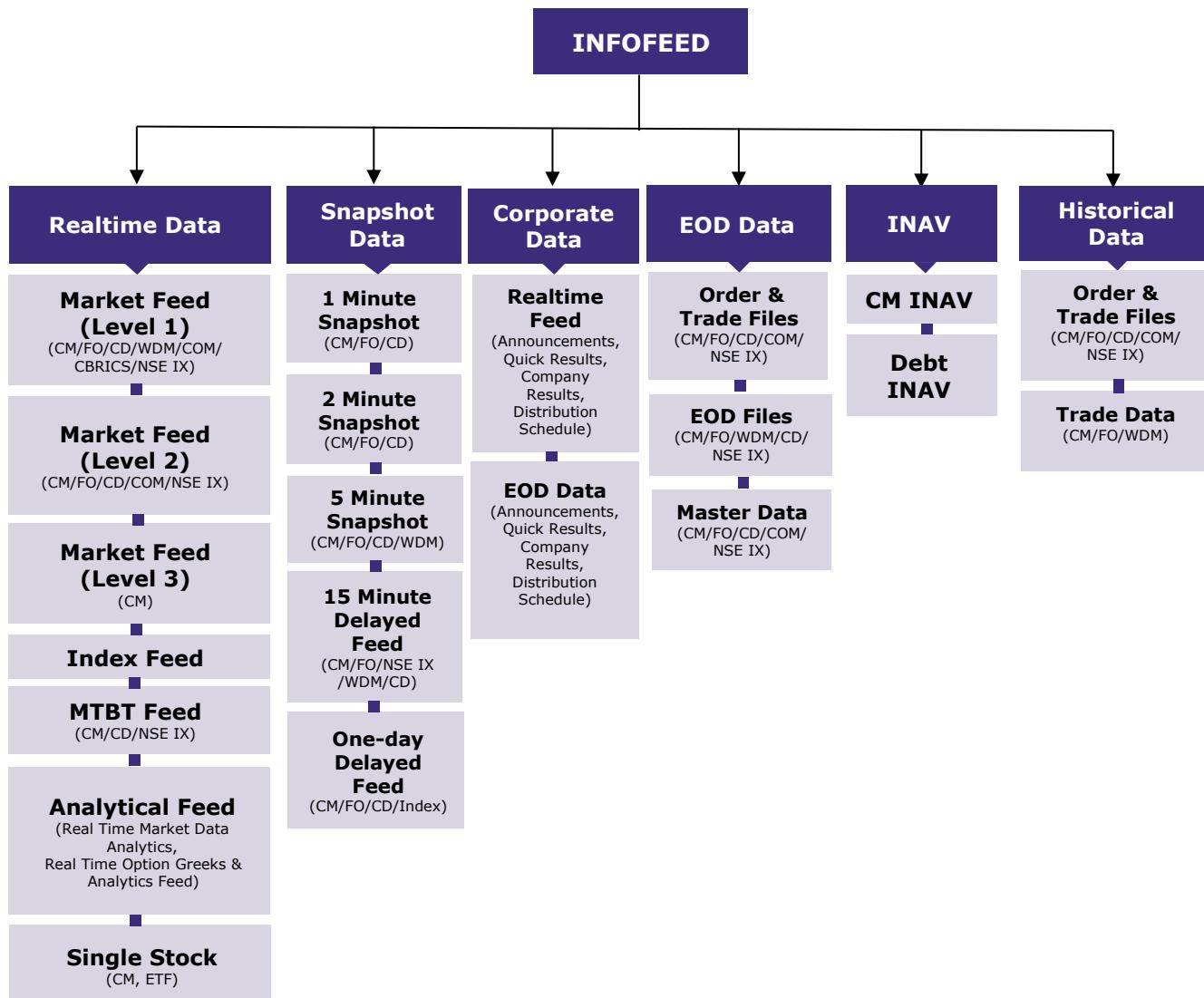
#### **Historical data products**

1. End of Day Data
2. Historical Data

The data products are provided through delivery modes mentioned below:

- **Real-time Data:** The information is transmitted as a packet broadcast, facilitating ongoing distribution through data feeds via point-to-point leased line.
- **Snapshot, End-of-Day, and Historical Data:** The data is delivered as downloadable files over the internet using the SFTP protocol.

All these data categories are integrated within the Infofeed platform, ensuring comprehensive coverage and streamlined access.



This document explains about the NSE – Index Feed products. Through this product, NSE market update information is disseminated on a real-time basis.

The information agencies connect to the Index Feed Server through Leased Lines. These leased lines are terminated on Infofeed Router and their data specific pneumatic calls are forwarded to Infofeed server.

The feed consists of a series of sequenced and unsequenced variable length compressed messages. The compression algorithm used over here is LZO – Compression.

## 2 Packet Format

Server sends all the packets in following format

```
typedef struct
{
    CHAR      cCompOrNot;
    SHORT     nDataSize;
    SHORT     iNoOfPackets;
}ST_COMP_BATCH_HEADER;

typedef struct
{
    SHORT     iCode;
    SHORT     iLen;
    LONG      ISeqNo;
} ST_INFO_HEADER;

typedef struct
{
    .
    .
}ST_DATA_INFO;

typedef struct
{
    SHORT     iCheckSum;
    CHAR      cEOT;
} ST_INFO_TRAILER;

typedef struct
{
    ST_INFO_HEADER stInfoHdr;
    ST_DATA_INFO   stDataInfo;
    ST_INFO_TRAILER stInfoTrailer;
    .
}ST_DATA_PACKET;
```

All the packets received from server consist of compress batch header. The compress batch header provides metadata about the associated data packet, including:

- Whether the packet is compressed.
- The number of individual packets contained within.
- The total size of the data packet.

To process the data, the client must apply the LZO decompression algorithm to decompress the packet and retrieve its contents.

After decompression each data packet consists of ST\_INFO\_HEADER, which has the iCode field to identify the type of the packet. Using iCode field, data info packets are mapped to the respective data packets.

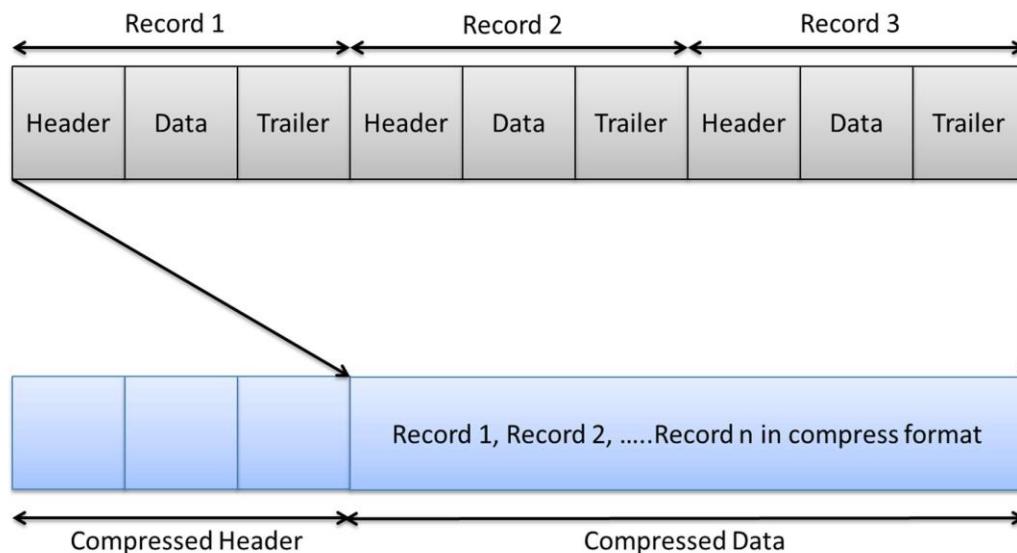
## 2.1 Data Types

| Data Type | Size In Bytes |
|-----------|---------------|
| CHAR      | 1             |
| SHORT     | 2             |
| LONG      | 4             |

Byte order - Little Endian

All structures are pragma pack 1.

## 2.2 Diagrammatic Representation of Packet Format



### Compressed Header

1. Compressed/ Uncompressed = 0 then compressed/ 1 uncompressed
2. Number of packets = Number of records in compressed data
3. Data Size = Compressed data size

As the data packets are sent in compressed format there is a need to decompress them. The compression algorithm used is LZO.

## 3 Session Messages

### 3.1 Heartbeat Message (Sent by server)

Heartbeat message will be sent every 2 seconds if data is not available.

| Field Name                   | Data Type | Value   | Brief Description  |
|------------------------------|-----------|---------|--|
| <b>INFO HEADER</b>           |           |         |  |
| Code                         | SHORT     | 'CH'    |  |
| Length                       | SHORT     | Numeric | Size of (INFO HEADER + INFO TRAILER)   |
| Sequence Number              | LONG      | Numeric | 0(Zero) for heartbeat message  |
| <b>INFO DATA</b>             |           |         |  |
| Not associated with any data |           |         |  |
| <b>INFO TRAILER</b>          |           |         |  |
| Checksum                     | SHORT     | Numeric | Refer to section <a href="#">checksum calculation</a><br>Checksum is not calculated, so it is sent as 0 (Zero) |
| End Of Trailer               | CHAR [1]  | '\r'    | Carriage Return  |

## 4 Sequenced Data Message (Sent by server)

Sequenced data messages will be sent by server and will contain the actual market data.

### 4.1 Online - Market Status Message

This message is sent by the server whenever the market status changes.

| Field Name          | Data Type | Value  | Brief Description   |
|---------------------|-----------|--|---|
| <b>INFO HEADER</b>  |           |  |   |
| Code                | SHORT     | 'PO'<br>'PC'<br>'CO'<br>'CC'<br>'CK'<br>'CL' | 'PO' = Pre-open / Call Auction session start<br>'PC' = Pre-open / Call Auction session end<br>'CO' = Normal market open<br>'CC' = Normal market close<br>'CK' = Post close session start<br>'CL' = Post close session end |
| Length              | SHORT     | Numeric                                      | Size of (INFO HEADER + INFO DATA + INFO TRAILER)  |
| Sequence Number     | LONG      | Numeric                                      | Application sequence number   |
| <b>INFO DATA</b>    |           |  |   |
| Market Type         | CHAR [1]  | Character                                    | 'N' = Normal<br>'S' = Spot<br>'O' = Odd Lot<br>'A' = Auction<br>'C' = Call Auction<br>'G' = Reserved Market   |
| <b>INFO TRAILER</b> |           |  |   |
| Checksum            | SHORT     | Numeric                                      | Refer to section <a href="#">checksum calculation</a><br>Checksum is not calculated, so it is sent as 0(Zero)   |
| End Of Trailer      | CHAR [1]  | '\r'   | Carriage Return   |

## 4.2 Online – Indices Information

NSE-online indices information is sent through this message. For the list of the indices please refer the [Annexure -1](#).

| Field Name              | Data Type | Value     | Brief Description  |
|-------------------------|-----------|-----------|--|
| <b>INFO HEADER</b>      |           |           |  |
| Code                    | SHORT     | 'CX'      |  |
| Length                  | SHORT     | Numeric   | Size of (INFO HEADER + INFO DATA + INFO TRAILER)   |
| Sequence Number         | LONG      | Numeric   | Application sequence Number  |
| <b>INFO DATA</b>        |           |           |  |
| Index Name              | CHAR [21] | Character | Name of the Index  |
| Current Index Value     | CHAR [8]  | Character | Current value of the Index.<br>During pre-open session (i.e. between PO & PC msg with market type 'N') indicative index value is disseminated. |
| Open Index Value        | CHAR [8]  | Character | Current dates Opening value  |
| Close Index Value       | CHAR [8]  | Character | Closing value of the Index.<br>Before market closes previous trading day's close value is sent.  |
| High Index Value        | CHAR [8]  | Character | Current days high value of the index   |
| Low Index Value         | CHAR [8]  | Character | Current days low value of the index  |
| Percentage Change       | CHAR [8]  | Character | Percentage change in the index value   |
| Yearly High Index Value | CHAR [8]  | Character | Last 52-week high index value  |
| Yearly Low Index Value  | CHAR [8]  | Character | Last 52-week low index value   |

|                      |          |           |   |
|----------------------|----------|-----------|---|
| Net Change Indicator | CHAR [1] | Character | <p>This field contains one of the following values.</p> <ul style="list-style-type: none"> <li>• '+' - if the current index is greater than previous index.</li> <li>• '-' - if the current index is less than previous index.</li> <li>• '=' - if the current index is equal to previous index.</li> </ul> |
| <b>INFO TRAILER</b>  |          |           |   |
| Checksum             | SHORT    | Numeric   | Refer to section <a href="#">checksum calculation</a>   |
| End Of Trailer       | CHAR [1] | '\r'      | Carriage Return   |

## 4.3 Online – Indicative Indices Information

The Indicative Index messages will start arriving half an hour before the market close. The indicative index structure is as follows.

| Field Name             | Data Type | Value     | Brief Description  |
|------------------------|-----------|-----------|--|
| <b>INFO HEADER</b>     |           |           |  |
| Code                   | SHORT     | 'CF'      |  |
| Length                 | SHORT     | Numeric   | Size of (INFO HEADER + INFO DATA + INFO TRAILER)   |
| Sequence Number        | LONG      | Numeric   | Application sequence Number  |
| <b>INFO DATA</b>       |           |           |  |
| Index Name             | CHAR [21] | Character | This field contains Name of the indicative index   |
| Indicative Close Value | CHAR [8]  | Character | This field contains the indicative index close value   |
| Closing Index          | CHAR [8]  | Character | If market is open, this field is set to zero. After completion of day's batch processing, this field value shows closing value of the index. |
| Percentage Change      | CHAR [8]  | Character | This field contains the difference between the Indicative closing value and previous day's closing value of the index in percentage format.  |
| Change                 | CHAR [8]  | Character | This field contains the absolute difference between the Indicative closing value and previous day's closing value of the index               |

|                      |          |           |   |
|----------------------|----------|-----------|---|
| Net Change Indicator | CHAR [1] | Character | <p>This field contains one of the following values.</p> <ul style="list-style-type: none"> <li>• '+' - if the current index is greater than previous indicative close index.</li> <li>• '-' - if the current index is less than previous indicative close index.</li> <li>• '=' - if the current index is equal to previous indicative close index</li> </ul> |
| <b>INFO TRAILER</b>  |          |           |   |
| Checksum             | SHORT    | Numeric   | Refer to section <a href="#">checksum calculation</a>   |
| End Of Trailer       | CHAR [1] | '\r'      | Carriage Return   |

## 4.4 EOD – Index Information

After market close, this information is disseminated to client as the "End of Day" (EOD) feed.

| Field Name             | Data Type | Value     | Brief Description                                     |
|------------------------|-----------|-----------|---|
| <b>INFO HEADER</b>     |           |           |   |
| Code                   | SHORT     | 'CI'      |   |
| Length                 | SHORT     | Numeric   | Size of (INFO HEADER + INFO DATA + INFO TRAILER)      |
| Sequence Number        | LONG      | Numeric   | Application sequence number                           |
| <b>INFO DATA</b>       |           |           |   |
| Date                   | CHAR [11] | Character | Format:<br>DD-MON-YYYY                                |
| Index Name             | CHAR [21] | Character | Name of the Index                                     |
| Opening Index Value    | CHAR [8]  | Character | Current day's Opening value of the index              |
| Closing Index Value    | CHAR [8]  | Character | Current day's Closing value of the index.             |
| High Index Value       | CHAR [8]  | Character | Current day's high value of the index                 |
| Low Index Value        | CHAR [8]  | Character | Current day's low value of the index                  |
| Previous Closing Index | CHAR [8]  | Character | Previous day's closing value of the index             |
| <b>INFO TRAILER</b>    |           |           |   |
| Checksum               | SHORT     | Numeric   | Refer to section <a href="#">checksum calculation</a> |
| End Of Trailer         | CHAR [1]  | '\r'      | Carriage Return                                       |

## 5 Steps for Decompressing the Data Packets

### 5.1 LZO Algorithm Details

The LZO stands for Lempel Ziv Oberhaumer. It is a data compression library which is suitable for data Decompression in real-time. This means it favors speed over compression ratio.

LZO is written in ANSI C. Both the source code and the compressed data format are designed to be portable across platforms. This algorithm is freely available on the internet (URL: <https://www.oberhumer.com/opensource/lzo/>). It is made available by free software foundation. The algorithm is tested on various operating systems like UNIX and Red Hat Linux.

LZO implements several algorithms with the following feature

- Decompression is simple and *\*very\** fast.
- Requires no memory for decompression.
- Requires 64 KB of memory for compression.
- Allows you to dial up extra compression at a speed cost in the compressor.
- The speed of the decompression is not reduced.
- Includes compression levels for generating pre-compressed data which achieve a quite competitive compression ratio.
- There is also a compression level which needs only 8 KB for Compression.
- Algorithm is thread safe.
- Algorithm is lossless.
- LZO supports overlapping compression and in-place decompression.

### 5.2 Files required for LZO algorithm

- Include files, source files (src) provided by LZO
- LZO.lib
- LZO library version used is 1.0.7

### 5.3 Decompression steps

Receive the packet in the temporary buffer i.e. array of characters.

The first field is compressed or decompressed.

The second field is the number of packets in the following data packet.

The third field is data packet length.

Use the following function of LZO to Decompress.

```
r = lzo1z_decompress ((lzo_byte*)cInputBuf, ipLength,  
(lzo_byte*)cOutputBuf, (lzo_uint*)&opLength, NULL);
```

**lzo1z\_decompress:** Function which decompresses the data packet received

**cInputBuf:** Input buffer in which compressed data is received.

**ipLength:** The length of the packet which application has received using Receive () .

**cOutputBuf:** The uncompressed output data which is result of decompression.

**opLength:** Length of uncompressed data

After decompression data will be available in Output Buffer.

Each output data packet contains the INFO HEADER, after mapping the output decompressed buffer to INFO HEADER find out the data packet and the according to it map the output buffer to respective data packet.

### Algorithm:

```

ST_NIFO_HEADER *pstInfoHeader;

for (i=0; i < iNoOfPackets; i++)           // iNoOfPackets received in
                                              // compressed data header
{
    pstInfoHeader = (ST_NIFO_HEADER *) cOutputBuf

    switch (pstInfoHeader->iCode)
    {
        case CB:           //Broadcast Message
        {
            ST_INDEX_DATA *stIndexData = (ST_INDEX_DATA *)cOutputBuf;
            .
            .
            cOutputBuf = cOutputBuf +
            sizeof(ST_INDEX_DATA); break;
        }
    }
}

```

## 6 Checksum Calculation Algorithm

The Checksum routine followed for Info Vendor Feed is as follows:

```

// Following is the defines for checksum calculation

#define DC1      17
#define DC3      19
#define CR       13
#define LF       10
#define POLY    0x1021

// End of defines
unsigned check_sum (cData, iLength)
char *cData ;
int iLength;
{
    unsigned uAccum = 0;
    unsigned uData;
    unsigned char ucChk[2];
    int i,j;
    for (i=0;i<iLength;i++)
    {
        uData = *(cData+i);
        uData <<= 8;
        for(j=8; j>0 ;j--)
        {
            if((uData^uAccum)&0x8000)
                uAccum=(uAccum<<1)^POLY;
            /* SHIFT AND SUBTRACT POLY */
            else
                uAccum<<=1;
            uData<<=1;
        }
    }

    ucChk[0] = uAccum>>8;
    if (ucChk[0] == DC1 || ucChk[0] == DC3 || ucChk[0] == CR || ucChk[0] == LF )
        ucChk[0] -= 1;
    ucChk[1] = uAccum&0xFF;
    if (ucChk[1] == DC1 || ucChk[1] == DC3 || ucChk[1] == CR || ucChk[1] == LF )
        ucChk[1] -= 1;
    uAccum = ucChk[1];
    uAccum = (uAccum<<8) + ucChk[0];

    return(uAccum);
}

```

## 7 Annexures

### 7.1 List of indices available in NSE-Index Feed

| Index Token | Broadcast Name    |
|-------------|-------------------|
| 1           | NIFTY 50          |
| 2           | NIFTY IT          |
| 3           | NIFTY NEXT 50     |
| 4           | NIFTY BANK        |
| 5           | NIFTY MIDCAP 100  |
| 6           | NIFTY 500         |
| 7           | NIFTY 100         |
| 8           | NIFTY MIDCAP 50   |
| 9           | NIFTY REALTY      |
| 10          | NIFTY INFRA       |
| 11          | INDIA VIX         |
| 12          | NIFTY ENERGY      |
| 13          | NIFTY FMCG        |
| 14          | NIFTY MNC         |
| 15          | NIFTY PHARMA      |
| 16          | NIFTY PSE         |
| 17          | NIFTY PSU BANK    |
| 18          | NIFTY SERV SECTOR |
| 19          | NIFTY AUTO        |
| 20          | NIFTY MEDIA       |
| 21          | NIFTY METAL       |
| 22          | NIFTY SMLCAP 100  |
| 23          | NIFTY 200         |
| 24          | NIFTY DIV OPPS 50 |
| 25          | NIFTY COMMODITIES |
| 26          | NIFTY CONSUMPTION |
| 27          | NIFTY FIN SERVICE |
| 28          | NIFTY50 DIV POINT |
| 29          | NIFTY100 LIQ 15   |
| 30          | NIFTY CPSE        |
| 31          | NIFTY GROWSECT 15 |

|    |                   |
|----|-------------------|
| 32 | NIFTY50 TR 2X LEV |
| 33 | NIFTY50 PR 2X LEV |
| 34 | NIFTY50 TR 1X INV |
| 35 | NIFTY50 PR 1X INV |
| 36 | NIFTY50 VALUE 20  |
| 37 | NIFTY100 QUALTY30 |
| 38 | NIFTY MID LIQ 15  |
| 39 | NIFTY PVT BANK    |
| 40 | NIFTY GS 8 13YR   |
| 41 | NIFTY GS 10YR     |
| 42 | NIFTY GS 10YR CLN |
| 43 | NIFTY GS 4 8YR    |
| 44 | NIFTY GS 11 15YR  |
| 45 | NIFTY GS 15YRPLUS |
| 46 | NIFTY GS COMPSITE |
| 47 | NIFTY50 EQL WGT   |
| 48 | NIFTY100 EQL WGT  |
| 49 | NIFTY100 LOWVOL30 |
| 50 | NIFTY ALPHA 50    |
| 51 | NIFTY MIDCAP 150  |
| 52 | NIFTY SMLCAP 50   |
| 53 | NIFTY SMLCAP 250  |
| 54 | NIFTY MIDSML 400  |
| 55 | NIFTY200 QUALTY30 |
| 56 | NIFTY FINSRV25 50 |
| 57 | NIFTY ALPHALOWVOL |
| 58 | NIFTY200MOMENTM30 |
| 59 | NIFTY100ESGSECLDR |
| 60 | NIFTY HEALTHCARE  |
| 61 | NIFTY CONSR DURBL |
| 62 | NIFTY OIL AND GAS |
| 63 | NIFTY500 MULTICAP |
| 64 | NIFTY LARGEMID250 |

|     |                              |
|-----|------------------------------|
| 65  | NIFTY MID SELECT             |
| 66  | NIFTY TOTAL MKT              |
| 67  | NIFTY MICROCAP250            |
| 68  | NIFTY IND DIGITAL            |
| 69  | NIFTY100 ESG                 |
| 70  | NIFTY M150 QLTY50            |
| 71  | NIFTY INDIA MFG              |
| 74  | NIFTY200 ALPHA 30            |
| 75  | NIFTYM150MOMNTM50            |
| 76  | NIFTY TATA 25 CAP            |
| 77  | NIFTY MIDSML HLTH            |
| 78  | NIFTY MULTI MFG              |
| 79  | NIFTY MULTI INFRA            |
| 80  | BHARATBOND-APR25(NOT IN USE) |
| 81  | BHARATBOND-APR30             |
| 82  | BHARATBOND-APR31             |
| 83  | BHARATBOND-APR32             |
| 84  | BHARATBOND-APR33             |
| 85  | NIFTY IND DEFENCE            |
| 86  | NIFTY IND TOURISM            |
| 87  | NIFTY CAPITAL MKT            |
| 88  | NIFTY500MOMENTM50            |
| 89  | NIFTYMS400 MQ 100            |
| 90  | NIFTYSML250MQ 100            |
| 91  | NIFTY TOP 10 EW              |
| 92  | NIFTY AQL 30                 |
| 93  | NIFTY AQLV 30                |
| 94  | NIFTY EV                     |
| 95  | NIFTY HIGHBETA 50            |
| 96  | NIFTY NEW CONSUMP            |
| 97  | NIFTY CORP MAATR             |
| 98  | NIFTY LOW VOL 50             |
| 99  | NIFTY MOBILITY               |
| 100 | NIFTY QLTY LV 30             |
| 101 | NIFTY SML250 Q50             |

|     |                   |
|-----|-------------------|
| 102 | NIFTY TOP 15 EW   |
| 103 | NIFTY100 ALPHA 30 |
| 104 | NIFTY100 ENH ESG  |
| 105 | NIFTY200 VALUE 30 |
| 106 | NIFTY500 EW       |
| 107 | NIFTY MULTI MQ 50 |
| 108 | NIFTY500 VALUE 50 |
| 109 | NIFTY TOP 20 EW   |
| 110 | NIFTY COREHOUSING |
| 111 | NIFTY FINSEREXBNK |
| 112 | NIFTY HOUSING     |
| 113 | NIFTY IPO         |
| 114 | NIFTY MS FIN SERV |
| 115 | NIFTY MS IND CONS |
| 116 | NIFTY MS IT TELCM |
| 117 | NIFTY NONCYC CONS |
| 118 | NIFTY RURAL       |
| 119 | NIFTY SHARIAH 25  |
| 120 | NIFTY TRANS LOGIS |
| 121 | NIFTY50 SHARIAH   |
| 122 | NIFTY500 LMS EQL  |
| 123 | NIFTY500 SHARIAH  |
| 124 | Nifty500 Qty50    |
| 125 | Nifty500 LowVol50 |
| 126 | Nifty500 MQVLv50  |
| 127 | Nifty50 USD       |
| 128 | Nifty500 Flexicap |
| 129 | Nifty TMMQ 50     |
| 130 | Nifty FPI 150     |
| 131 | Nifty SME Emerge  |
| 132 | Nifty Internet    |
| 133 | Nifty Chemicals   |
| 134 | Nifty Waves       |
| 135 | Nifty InfraLog    |
| 136 | Nifty500 Health   |

List of Dummy indices:

| Index Token | Index Name     |
|-------------|----------------|
| 72          | INDEX1 NSETEST |
| 73          | INDEX2 NSETEST |

## 7.2 Acronyms Used

|         |   |
|---------|---|
| BOD     | Begin Of Day Information                                |
| EOD     | End Of Day Information                                  |
| Online  | Information Sent During Market Timing                   |
| CM      | Cash Market   |
| F&O/FAO | Future & Options Market                                 |
| CD      | Currency Derivatives Market                             |
| WDM     | Wholesale & Debt Market                                 |
| COM     | Commodity Market  |
| CBRICS  | Corporate Bond Reporting and Integrated Clearing System |
| NSE IX  | NSE International Exchange                              |
| MTBT    | Multicast Tick By Tick                                  |

## 8 FAQs

- 1) Why is there a discrepancy between the "change" field received in the [CF packet](#) and value obtained using manual computation?

The "Change" field represents the absolute difference between the Indicative Close Value and the Previous Close Price. Both these values are rounded to the nearest multiple of 5 before being transmitted. This rounding introduces minor discrepancies when compared to manually computed values using unrounded data.

- 2) Can we use Izo versions 2.03/2.09/2.10 for decompressing the packets received from NDAL?

Yes, Izo is backward compatible. Above versions of Izo can be used for decompressing the compressed packets disseminated from NDAL.

## 9 Support Information

| Name                         | Email                | Contact Number  |
|------------------------------|----------------------|-----------------|
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