



MARKET FEED
Futures and Options (FO)
(15 Mins Delayed Snapshot)

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Revision History

Name	Description	Date
Version 1.0	Final Specification Issued	23 April 2015
Version 1.1	15-Min Delayed Product details added	06 November 2015
Version 1.2	Addition of FAQs Section and Decoding Snapshot files	20 September 2024
Version 1.3	Data type change for Date field in Contract Information from long to unsigned long	07 April 2025
Version 1.4	Data type size change for Open Interest field in Open Interest Information and Bhavcopy Information to CHAR [12]	02 September 2025
Version 1.5	<ul style="list-style-type: none"> • Introduction of pre-open session • Renamed Security.dat to Contract.dat in section 5.3: Contract Information • Addition of Price discovery indicator in Contract Status in Market Information • Addition of 2 FAQs in FAQ section. 	08 December 2025

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Table of Contents

1	Introduction	5
2	Connection Details.....	7
2.1.	Structural Diagram.....	7
2.2	Data Types	7
2.3	Platform notes	8
3	Overview	9
3.1	Products and “Product Root”	9
3.2	Types of files generated	9
3.3	Compression	10
4	Data Details	10
4.1	Market Information	10
4.1.1	Market Files.....	10
4.1.2	OI Files.....	10
4.2	Contract Information	10
4.3	Bhavcopy Information.....	10
4.4	Market Pre-Open Information.....	11
5	Data Structure Details	12
5.1	Market Information	12
5.2	Open Interest Information	15
5.3	Contract Information	16
5.4	Bhavcopy Information.....	18
6	File Transcode List	20
7	Data Field Details.....	21
7.1	Contract Token Number	21
7.2.	Timestamp.....	21
8	About SFTP (Secure File Transfer Protocol).....	22
8.1	SFTP on Linux platform	22
8.1.1	Generation of the SSH RSA key-pair on Linux	22
8.1.2	SFTP Login	23
8.1.3	Fetching files over SFTP.....	24
8.1.4	Ending the SFTP session	24
8.1.5	SFTP commands help	24
8.2.	SFTP on Windows platform	24
8.2.1.	Generation of the SSH RSA key-pair on Windows.....	24
8.2.2.	SFTP Client Software on Windows	26
8.3.	Further support	27
9	Decoding Snapshot files	28
10	Annexure	29
10.1	Acronyms Used	29
11	FAQs	30
12	Contact Information	31

Market Feed – Futures and Options (15 Minutes Snapshot)

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

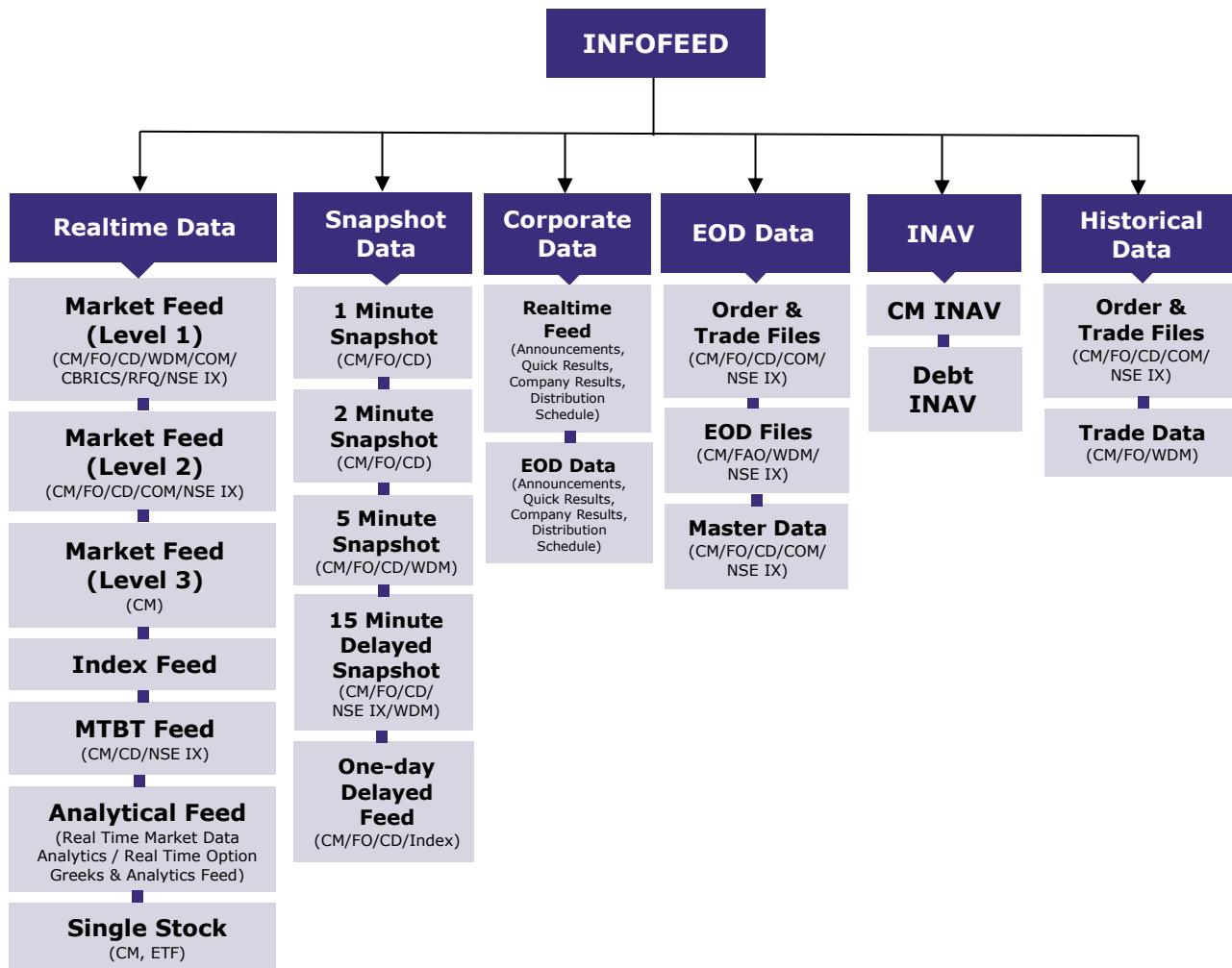
Historical data products

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.



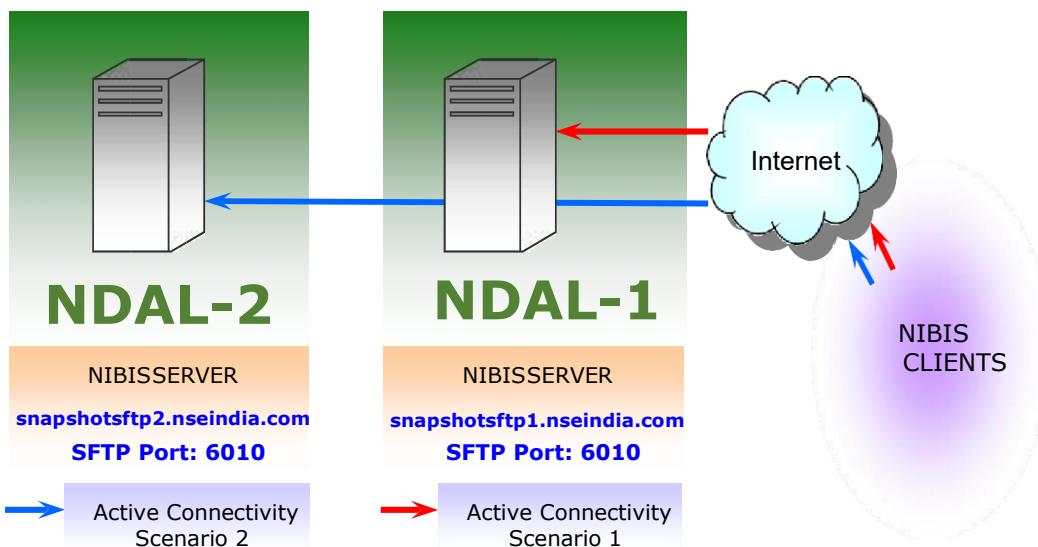
This document explains the NSE 15 minutes delayed FAO Snapshot product, which provides market and open interest information. The data is delivered in file format via SFTP at a specified frequency.

The NIBIS (NSEIL's Internet Based Information System) server that caters the NIBIS clients is available through internet. All NIBIS clients are required to connect the server through internet and use SFTP protocol to download the files. The files on this server are generated with 15 minutes delay on regular 1 minute interval basis. To gain access, clients must submit their server's public key and static public IP address. Upon verification, credentials are issued and remain valid for the duration specified in the service agreement.

2. Connection Details

The clients connect to the NIBIS server over the Internet using the SFTP protocol. Within the NSE premises, two NIBIS Production Servers operate in an active-active configuration. Each server is accessible via two IP addresses to ensure ISP-level redundancy, as illustrated in the Structural Diagram. If a server becomes unreachable through both of its IP addresses, the client software must automatically fail over to the other server.

2.1. Structural Diagram



2.2 Data Types

Data Type	Size In Bytes
CHAR	1
SHORT	2
LONG	4
UNSIGNED LONG	4
DOUBLE	8
LONG LONG	8

Byte order - Little Endian

2.3 Platform notes

1. The SFTP service can be simultaneously accessed through both redundant IP addresses on each server. This is to enable clients to access the servers in case of link failure.
2. Clients may use both IP addresses of a server during normal course of operations to put both available links to use.
3. There may be slight differences between the data disseminated by the two servers because of factors impacting sampling such as CPU clock skew, differences in routing of data, etc.
4. Time stamp on the files on the server is in 24-hour format.
5. Certain files are compressed using ZLIB (gzip). The files may be decompressed using the popular “gunzip” command on Unix/Linux systems. Tools to decompress these files are also freely available for Windows on the World Wide Web, Gzip for Windows and 7-Zip being popular examples.
6. The Exchange does not provide software or support for decompression, SFTP, etc.

3 Overview

3.1 Products and “Product Root”

The files are productized as per the generation frequency and are generated under their designated Product Roots on the server.

Product Root is the name of the top-level directory under which files for a product are generated.

Snapshot Frequency	Generation Frequency	Product Root
15 Minutes Delayed Snapshot Product	Every 1 Minute, delayed by 15 Minutes	/FAO30

The Product Roots may further contain subdirectories as specified in the relevant sections of this document. Clients may subscribe to product of their choice depending on their data snapshot frequency requirement. Delayed data products are also available, wherein the files generated on regular 1 minute interval basis is delayed by the specified time.

3.2 Types of files generated

The files are generated in binary format on the servers inside the corresponding type-wise sub-directories as specified in this document and can be broadly classified as follows:

Description	Frequency
Market Information Files	At a specific interval
Open Interest Information Files	At a specific interval
Contract Information Files	Once a day (EOD)
Bhavcopy Information Files	Once a day (EOD)

For each trading day, files are generated in date-wise sub-directories prefixed with the full month name (MonthDDYYYY) as specified in the relevant sections of this document.

The files generated at fixed frequency are continuously numbered, starting from 1.

3.3 Compression

Certain files are compressed using ZLIB (gzip). The files may be decompressed using the popular “gunzip” command on Unix/Linux systems. Tools to decompress these files are also freely available for Windows on the World Wide Web, Gzip for Windows and 7-Zip being popular examples. It may be noted that the Exchange does not provide software or support for decompression.

4 Data Details

4.1 Market Information

The Market information data files (MBP and OI) are generated on the server at regular intervals.

4.1.1 Market Files

The *.sec (“*” stands for a number) files contain market statistics and order information of the contracts that are being traded during the last interval, including their open, high, low and close price. The file contains a single record for every contract that is traded during that file interval. These files are generated during normal trading period i.e. 09:15 IST To 15:30 IST. These files are generated in incremental count number on a trading day starting from 1 (for example, 1.sec, 2.sec and so on).

4.1.2 OI Files

The *.ind (“*” stands for a number) files contain the details of open interest information of contracts. These files are generated at regular intervals. These files are generated during normal trading period i.e. 09:15 IST to 15:30 IST.

4.2 Contract Information

The Contract.dat file is the master file that contains the updated information of all contracts traded on the Exchange. The clients need to download this file and decode it to resolve the “[token number](#)” of required contract. The Token number of each contract is unique.

4.3 Bhavcopy Information

The Bhavcopy Information File is generated at around 17:00 IST on each trading day. This file contains the End of the Day values of the contracts that are traded on that trading day.

4.4 Market Pre-Open Information

Pre-open session will be conducted for the Normal Market segment. The session will be conducted before the normal market start time. Exchange may decide to allow all or selective securities in pre-open session.

During the Pre-open session, only order entry, orders modification and order cancellation will be allowed. Once the pre-open session ends, no order activity will be allowed and the final open price (i.e. equilibrium price based on accumulated buy and sell orders) will be computed. Pre-open orders will be matched at this final open price resulting in trade execution.

Pre-open orders that could not participate in the pre-open matching for reasons such as a demand-supply gap, order price worse than the equilibrium price etc. shall be carried forward to the normal market. The time priority of such orders shall be retained.

In the above context NSE – 15 minutes delayed snapshot product sends messages in the following format:

Market Pre-open Information (.sec): During the pre-open session, a .sec file will be generated with [transcode 4](#).

5 Data Structure Details

5.1 Market Information

Directory Path	/<Product Root>/DATA/<MonthDDYYYY>
File Name	*.sec
Compression	Compressed (.gz)
Generation Frequency	At fixed intervals

Field Name	Data Type	Value	Remarks
INFO HEADER			
Transcode	SHORT	Numeric	Transaction message number . This describes the type of message received or sent.
Timestamp	LONG	Numeric	This field should be set to numeric zero while sending to the host. This is used in host end.
Message Length	SHORT	Numeric	This field should be set to the length of the entire message, including the length of message header while sending to host.
Filler	CHAR [1]	Character	Filler
Info Header Length		9 Bytes	
INFO DATA			
Contract Token	LONG	Numeric	This field contains the token number of contract
Instrument Name	CHAR [6]	Character	Instrument Name
Symbol	CHAR [10]	Character	Contract symbol
Expiry Date	CHAR [11]	Character	Expiry Date
Strike Price	CHAR [10]	Character	Strike Price
Option Type	CHAR [2]	Character	Option Type
Market Type	CHAR [1]	Character	This field contains one of the following values. <ul style="list-style-type: none"> • '1' for Normal market • '2' for Odd lot market • '3' for Spot market • '4' for Auction market

Best Buy Price	CHAR [10]	Character	The highest price for a Buy order
Best Buy Quantity	CHAR [12]	Character	This field contains the total Buy Quantity for the order
Best Sell Price	CHAR [10]	Character	This is the lowest price for a Sell order
Best Sell Quantity	CHAR [12]	Character	This field contains the total Sell quantity for the order
Last Traded Price	CHAR [10]	Character	This field contains the price at which the latest trade in a contract has taken place.
Total Traded Quantity	CHAR [12]	Character	This field contains the total quantity of a contract traded on the current day
Average Traded Price	CHAR [10]	Character	This field contains the average price of all the trades in a contract.
Contract Status	CHAR [1]	Character	<p>This field can have any one of the following values:</p> <ul style="list-style-type: none"> • '1' - Preopen (Only for Normal market) • '2' - Open • '3' - Suspended • '4' - Preopen extended • '5' - Stock Open with Market • '6' – Price discovery
Open Price	CHAR [10]	Character	This field contains the open price of a contract
High Price	CHAR [10]	Character	This field contains the highest trade price
Low Price	CHAR [10]	Character	This field contains the lowest trade price
Close Price	CHAR [10]	Character	This field contains the closing price of a contract
Interval High Price	CHAR [10]	Character	This field contains the highest trade price during interval
Interval Low Price	CHAR [10]	Character	This field contains the lowest trade price during interval
Interval Open Price	CHAR [10]	Character	This field contains the open price of a contract during interval

Interval Close Price	CHAR [10]	Character	This field contains the closing price of a contract during interval
Interval Total Traded Quantity	CHAR [12]	Character	This field contains the total quantity of a contract traded during interval
Info Data Length	213 Bytes		

5.2 Open Interest Information

Directory Path	/<Product Root>/DATA/<MonthDDYYYY>
File Name	*.ind
Compression	Compressed (.gz)
Generation Frequency	At fixed intervals

Field Name	Data Type	Value	Remarks
INFO HEADER			
Transcode	SHORT	Numeric	Transaction message number . This describes the type of message received or sent.
Timestamp	LONG	Numeric	This field should be set to numeric zero while sending to the host. This is used in host end.
Message Length	SHORT	Numeric	This field should be set to the length of the entire message, including the length of message header while sending to host.
Filler	CHAR [1]	Character	Filler
Info Header Length		9 Bytes	
INFO DATA			
Contract Token	LONG	Numeric	This field contains the token number
Instrument Name	CHAR [6]	Character	Instrument Name
Symbol	CHAR [10]	Character	Contract symbol
Expiry Date	CHAR [11]	Character	Expiry Date
Strike Price	CHAR [10]	Character	Strike Price
Option Type	CHAR [2]	Character	Option Type
Open Interest	CHAR [12]	Character	This field contains the open interest value.
Market Type	CHAR [1]	Character	This field contains one of the following values. <ul style="list-style-type: none"> • '1' for Normal market • '2' for Odd lot market • '3' for Spot market • '4' for Auction market
Info Data Length		56 Bytes	

5.3 Contract Information

Directory Path	/<Product Root>/CONTRACT/<MonthDDYYYY>
File Name	Security.dat Contract.dat
Compression	Not compressed
Generation Frequency	Once (EOD)

Field Name	Data Type	Value	Remarks
INFO HEADER			
Transcode	SHORT	Numeric	Transaction message number . This describes the type of message received or sent.
Timestamp	LONG	Numeric	This field should be set to numeric zero while sending to the host. This is used in host end.
Message Length	SHORT	Numeric	This field should be set to the length of the entire message, including the length of message header while sending to host.
Info Header Length	8 Bytes		
INFO DATA			
Token Number	LONG	Numeric	Token number of the contract being updated.
Instrument Name	CHAR [6]	Character	Instrument Name
Symbol	CHAR [10]	Character	This field contains the Symbol of the contract.
Series	CHAR [2]	Character	This field contains the series of a contract.
Option Type	CHAR [2]	Character	Option Type
Expiry Date	UNSIGNED LONG	Numeric	This field contains the last date of trading before any corporate action
Strike Price	LONG	Numeric	Strike Price
Issue Start Date	UNSIGNED LONG	Numeric	Date of issue of the contract.
Issue Date	Maturity	UNSIGNED LONG	Maturity date

Board Lot Quantity	LONG	Numeric	Regular lot size.
Tick Size	LONG	Numeric	Tick size/ Min spread size
Contract Name	CHAR [25]	Character	Name of the contract
Record Date	UNSIGNED LONG	Numeric	Date of record changed.
Ex Date	UNSIGNED LONG	Numeric	Last date of trading before any corporate action.
No Delivery Start Date	UNSIGNED LONG	Numeric	Date from when physical delivery of share certificates is stopped for book closure
No Delivery End Date	UNSIGNED LONG	Numeric	No delivery end date.
Book Closure Start Date	UNSIGNED LONG	Numeric	Date at which the record books in the company for shareholder names starts.
Book Closure End Date	UNSIGNED LONG	Numeric	Date at which the record books in the company for shareholder names ends
Remarks	CHAR [25]	Character	Remarks.
Category	CHAR [1]	Character	Market hours in which the contract is available to trade. •'1': Regular market hours. •'2': Extended market hours.
Filler	CHAR [1]	Character	Filler
Info Data Length		124 Bytes	

5.4 Bhavcopy Information

This data file does not contain the Header field.

Directory Path	/ <Product Root> / BHAVCOPY / <MonthDDYYYY>		
File Name	faomktstatsDDMMYYYY.txt		
Compression	Not compressed		
Generation Frequency	Once (EOD)		

Field Name	Data Type	Value	Remarks
INFO DATA			
Instrument Name	CHAR [6]	Character	Instrument Name
Symbol	CHAR [10]	Character	Contract symbol
Expiry Date	CHAR [11]	Character	Expiry Date
Strike Price	CHAR [10]	Character	Strike Price
Option Type	CHAR [2]	Character	Option Type
Market Type	CHAR [1]	Character	This field contains one of the following values. • '1' for Normal market • '2' for Odd lot market • '3' for Spot market • '4' for Auction market
Opening Price	CHAR [10]	Character	This field contains the open price of a contract
Trade High Price	CHAR [10]	Character	This field contains the highest trade price
Trade Low Price	CHAR [10]	Character	This field contains the lowest trade price
Closing Price	CHAR [10]	Character	This field contains the closing price of a contract
Last Traded Price	CHAR [10]	Character	This field contains the price at which the latest trade in a contract has taken place.
Previous Price	Close	CHAR [10]	This field contains the previous day's closing price of the contract
Settlement Price	CHAR [10]	Character	Settlement Price
Total Quantity	Traded	CHAR [12]	This field contains the total quantity of a contract traded on the current day

Total Traded Value	CHAR [25]	Character	This field contains the total quantity of a contract traded on the current day
Current Open Interest	CHAR [12]	Character	This field contains the Current Open Interest of the underlying asset.
Change in Open Interest	CHAR [12]	Character	This field contains the change in value of open interest.
Info Data Length	171 Bytes		

6 File Transcode List

Details	Transcode Number
<u>MARKET OPEN INFORMATION</u>	1
<u>OPEN INTEREST INFORMATION</u>	2
<u>CONTRACT INFORMATION</u>	3
<u>MARKET PRE-OPEN INFORMATION</u>	4

7 Data Field Details

7.1 Contract Token Number

Each contract listed in the Futures and Options (F&O) segment is uniquely identified by following attributes mentioned below:

Futures Contracts

A Futures contract is uniquely defined by the combination of:

- Token Number
- Instrument Type
- Symbol
- Expiry Date

Options Contracts

An Options contract is uniquely defined by the combination of:

- Token Number
- Instrument Type
- Symbol
- Expiry Date
- Strike Price
- Option Type (Call/Put)

Clients are provided with a binary file named Contract.dat, which contains details of all contracts traded on the Exchange.

7.2. Timestamp

The timestamp is the number of seconds elapsed from midnight Jan 1, 1980.

8 About SFTP (Secure File Transfer Protocol)

The file transfer takes place over SFTP (Secure FTP) protocol over the Internet.

The client is required to submit the SSH RSA Public Key of their machine along with their static public IP address to receive access details from NSE Data & Analytics (NDAL).

The following details will be provided once the request is processed by the Exchange:

- URL
- SSH Service Port
- User ID
- File Path

General information on SFTP has been provided in the following sections for popular OS platforms.

8.1 SFTP on Linux platform

The Open SSH suite, which comes pre-installed in most Linux distributions, can be used for transferring files securely using SFTP.

The SSH key-pair is generally generated in the ".ssh" directory in the user's home directory.

It is highly recommended that you consult your systems administrator to generate/locate the key-pair and set up SFTP for you.

Continue reading for information on how to generate the key-pair.

8.1.1 Generation of the SSH RSA key-pair on Linux

- Generate the new key-pair with following command:
`ssh-keygen -t rsa -C "user@host"`

You will receive the following prompt:

Generating public/private rsa key pair.
"Enter file in which to save the key".

Press the Enter to continue with the defaults.

You will receive the following prompt:

Enter file in which to save the key
(/host/users/user/.ssh/id_rsa):

Press the Enter to continue with the defaults.

- If a file already exists with the same name, then you will receive the following prompt:

```
/host/users/user/.ssh/id_rsa already exists.  
Overwrite(y/n) ?
```

Type "y" and press Enter to overwrite.

- You will be prompted to enter a passphrase as follows:

```
Enter passphrase (empty for no passphrase) :
```

Press Enter to continue without a passphrase.

Your will be prompted to re-enter the passphrase:

```
Enter same passphrase again:
```

Press Enter again to continue without a passphrase.

- After you enter a passphrase, you will be presented with the "Fingerprint" (or ID) of your SSH key.

It will look something like this:

```
Your identification has been saved in  
/host/users/user/.ssh/id_rsa.  
Your public key has been saved in  
/host/users/user/.ssh/id_rsa.pub.  
The key fingerprint is:  
87:c4:85:90:91:16:39:de:c2:26:49:4a:b3:38:80:97  
user@host
```

After generating public key, user needs to share the Public Key file with exchange for requesting the credentials.

NOTE: In above steps the words "host" and "user" are used to represent the host name and username of the machine. This is used for demo purpose only. The same will differ as per your server and usernames.

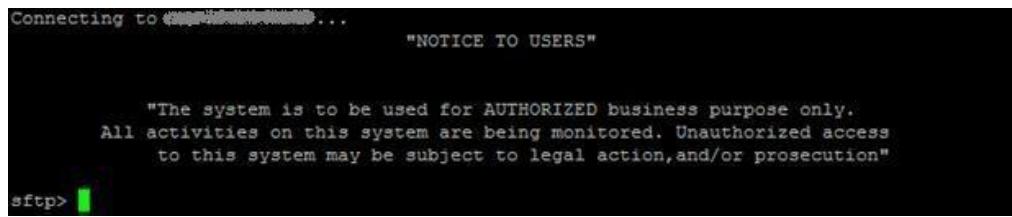
8.1.2 SFTP Login

Login to the Exchange Server over SFTP using the following command:

```
sftp -o PORT=6010 remote_user@remote_host
```

Where remote_user is the User ID provided to you by the Exchange upon sharing your Public Key and remote_host is the Exchange Server IP.

You should get the SFTP prompt as below, upon successful login:



Connecting to [REDACTED]...
"NOTICE TO USERS"

"The system is to be used for AUTHORIZED business purpose only.
All activities on this system are being monitored. Unauthorized access
to this system may be subject to legal action, and/or prosecution"

sftp> [REDACTED]

8.1.3 Fetching files over SFTP

The SFTP “get” command may be used at the SFTP prompt for fetching the files while logged into the host over SFTP.

8.1.4 Ending the SFTP session

The SFTP “bye” command may be used for terminating the session.

8.1.5 SFTP commands help

Help may be obtained with SFTP commands by typing the “help” command at the SFTP prompt.

8.2. SFTP on Windows platform

8.2.1. Generation of the SSH RSA key-pair on Windows

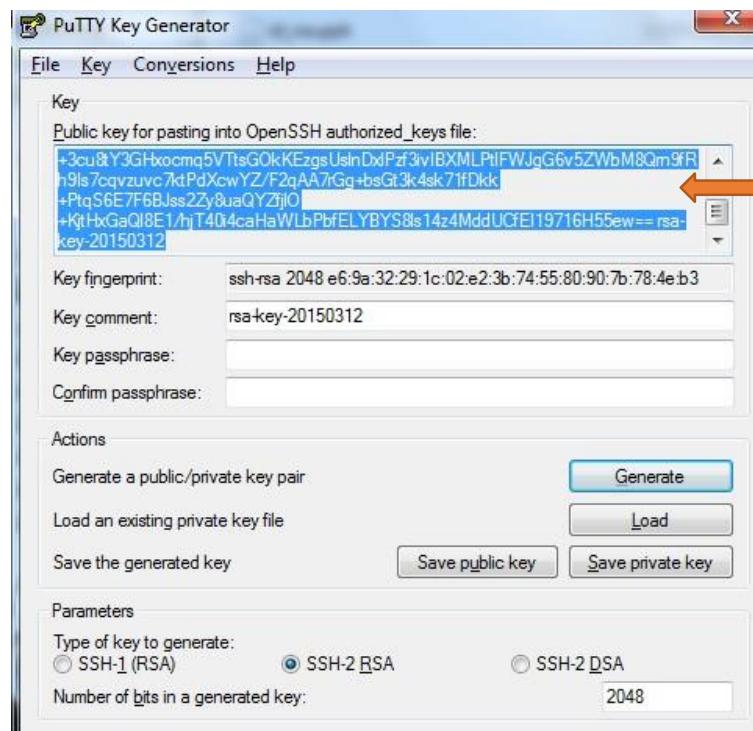
This guide explains how to generate the SSH RSA key-pair using the PuttyGen application.

Download the PuttyGen application (freely available on the Internet). Then follow these steps to generate the key-pair:

- Start the PuttyGen application. You will be presented with a dialog which looks something like this:



- Select “SSH2RSA” with 2048-bit size or greater.
- Press the “Generate” button.
- After generating the key, you will be shown the screen below.
- Keep the “Key passphrase” and “Confirm passphrase” as blank.



- Create a blank file with the name "id_rsa.pub". This will be the public key file which will be populated with your Public Key and shared with the Exchange.
- Copy the public key content as presented on the screen (selected area in the below screenshot) and paste into newly created public key file (id_rsa.pub) and save the file.
- Share this Public Key File (id_rsa.pub) with the Exchange when requesting for SFTP credentials.

8.2.2. SFTP Client Software on Windows

There are multiple SFTP Client Programs (paid for and free) available for transferring files over SFTP.

One such software is WinSCP, available for free from the WinSCP website. This program is intuitive, user friendly and can be used in interactive mode (GUI) as well as from the command line (for automation/batch processing).

Information on using WinSCP can be found on the WinSCP website.

8.3. Further support

Apart from the above guide, many of the online resources can be referred on the World Wide Web for more information on how to set up and use SFTP at the Client's site on various OS platforms.

Note: This "About SFTP" section is intended as a guide used to understand and become familiarized with this transfer protocol.

It may be noted that the Exchange does not provide SFTP software or support for configuring and using SFTP at client site.

9 Decoding Snapshot files

Please refer following C snippet for decoding snapshot files:

```
HEADER header      = {0};
DATA_SEC data_sec = {0};
DATA_IND data_ind = {0};

int main()
{
    gzFile fpFile = gzopen("1.sec.gz", "rb");
    while
    {
        int nRetVal = gzread(fpFile, &header, sizeof(HEADER));
        if(header.nTranscode == SEC)
        {
            gzread(fpFile, &data_sec, sizeof(data_sec));
            print(&data_sec);
        }

        else if(header.nTranscode == IND)
        { gzread(fpFile, &data_ind, sizeof(data_ind)); }

        if(gzeof(fpFile) == 1)
        {
            printf("EOF reached ");
            break;
        }
    }
    gzclose(fpFile);
}

void print(DATA_SEC *data_sec)
{
    printf("Contract Token = %d ,Instrument Name = %s,
    Symbol = %s, ...." ,data_sec->ContractToken,
    data_sec->InstrumentName,data_sec->Symbol);
}
```

10 Annexure

10.1 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
MBP	Market By Price
OI	Open Interest

11 FAQs

1) Download of files through SFTP was working till last week, suddenly our connection to sftp is failing. How do we resolve it?

If using SFTP on Windows, please ensure you are using the latest version of Winscp or any other equivalent tool.

If you are using SFTP programmatically or through an API, please ensure you **don't use the following cipher:**

- diffie-hellman-group-exchange-sha1
- diffie-hellman-group14-sha1
- diffie-hellman-group1-sha1

2) How do we decode compressed *.sec and *.ind files?

Please refer [section 9](#) for decoding Snapshot Files, which involves decompression and reading of *.sec and *.ind files.

3) What is file generation time of .sec and .ind files?

The file generation time will be 9:00 AM to 3:30 PM.

12 Contact Information

Name	Email	Contact Number
Business & Technical Support	marketdata@nse.co.in	+91-22-26598385