REAL TIME MARKET DATA ANALYTICS

Market participants have access to raw market data. In order to analyze the raw market data, market participants deploy computation power which requires infrastructure and development cost. NSE Data & Analytics Limited has therefore launched a comprehensive solution – **_Real Time Market Data Analytics_**. It provides analytics on multiple order and trade parameters. Real Time Market Data Analytics shall act as an additional research tool for enabling trading decisions for market participants such as trading members, investors, algorithmic traders, researchers etc.
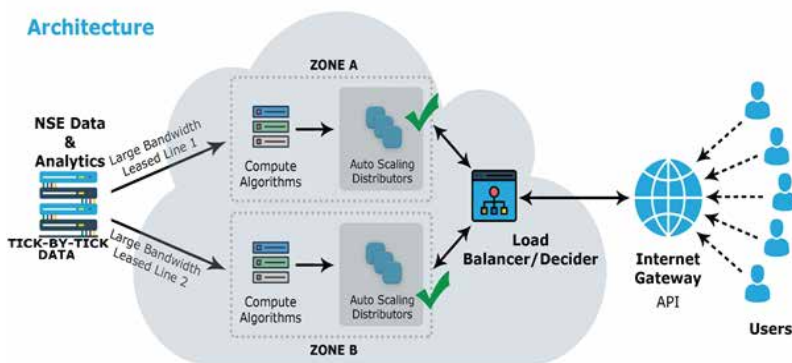
The Analytics will be available for the following segments:

1)   Cash Market (CM)

2)   Equity Derivatives (FAO)

Key Features

- The calculations are done on the order and trade data visible in the order book for each instrument

- The Analytics are updated at different time interval (per second and per 60 seconds)

- The information is derived from real time tick by tick data

- These analytics will be available only during trading hours

- Order and trade information is anonymized

Architecture Diagram

Clients will be able to avail the data via web application on per second/ 60 seconds frequency. The analytics output data will be available via API.

Analytics

In this product, overall 46 Analytics will be available and the calculation will be on a scrip/ contract level and as per the frequency (per second/ 60 seconds).

Few examples of Analytics are given below:

- Number of arrived buy/ sell orders
- Quantity of arrived buy/ sell orders
- VWAP of buyer-initiated trades
- The ratio of the number of buyer-initiated trades to the number of seller-initiated trade
- VWAP of new orders/ all Trades

A full list of Analytics and API will be available on request

Benefits

- Wide range of analytics (46 Analytics across CM & FO segment)
- Reliable source of data
- Eliminating infra cost of raw data computations on client side
- Eliminates extra man power required for development and maintenance of application and infra on client side
- The user can obtain the analytical data through internet hence removing the leased line cost.

Contact

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