



Historical Data Order and Trade Specification

Version: 1.14

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Revision History

Name	Description	Date
Version 1.0	Technical specification document issued for Capital Market and Futures & Options	24 December 2007
Version 1.1	Currency Derivatives segment added	24 August 2008
Version 1.2	Change in trade size of trade number in FAO segment.	07 September 2020
Version 1.3	Split file nomenclature for FAO segment added	25 September 2020
Version 1.4	Trigger file details for all segments added	26 November 2020
Version 1.5	Addition of two new streams for FAO Trades and Orders files each	02 March 2021
Version 1.6	Addition of two new streams for FAO Trades and Orders files each	08 October 2021
Version 1.7	Addition of Limit Price Indicator flag in Orders files for FAO and CD Segment	16 December 2021
Version 1.8	Addition of two new streams for FAO Trades and Orders files each	13 January 2022
Version 1.9	Addition of three new streams for FAO Trades and Orders files each	21 March 2022
Version 1.10	FAQ section added	27 July 2022
Version 1.11	1. Commodity Derivatives segment 2. Revision in remarks column for Limit Price Indicator in FAO Order 3. Revision in remarks column for Limit Price Indicator in CD Order 4. Limit Price Indicator interpretation explanation added in FAQ section	15 December 2023
Version 1.12	Trade numbers changed from 16 to 17 digit in CM Trades	01 July 2024
Version 1.13	1. Split file nomenclature for CM segment added 2. "Volume Disclosed" and "Volume Original" fields length increased from 8 to 10 digits in CM Orders 3. "Trade Quantity" field length increased from 8 to 10 digits in CM Trades 4. Addition of Section 6. Jiffy Time Conversion 5. FAQ updated	16 June 2025
Version 1.14	1. Added 2 questions in general FAQs section 2. Addition of Section 7. Important Notes	13 August 2025

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1. Cash Market (CM)/ Equity





1.1 Cash Market/ Equity Orders Data

Message Layout						
Name	Cash Market/ Equity Orders Data					
Frequency	All order ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length (No of Bytes)	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market or Pre-open	Alphabetic	2	"RM" "PO"	RM=Regular Market PO=Pre-Open
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec Jiffies are counted from 1 Jan 1980 midnight
5	Buy / Sell Indicator	Order Type	Alphabetic	1	'B', 'S'	'B' = Buy 'S' = Sell
6	Activity Type	Transaction Type	Numeric	1	1,3,4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Security Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Series	Series	Alphanumeric	2		Different series such as EQ, BE, BL, DR etc.
9	Volume Disclosed	Disclosed Qty	Numeric	10	Non-Negative	The value in this field is 0 for non-DQ orders and it will be padded with leading zeros when < 10 places.

						E.g. 1234 will be "0000001234"
10	Volume Original	Order Qty	Numeric	10	Non-Zero, Non-Negative	The value in this field be padded with leading zeros when < 10 places. E.g. 1234 will be "0000001234"
11	Limit Price	Order Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
12	Trigger Price	Price at which Stop Loss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field is 0 for Non-Stop Loss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
13	Market Order Flag	Market/ Limit Order Indicator	Alphabetic	1	'Y','N'	'Y' = Market Order 'N' = Limit Order
14	Stop Loss Flag	Stop Loss Indicator	Alphabetic	1	'Y','N'	'Y' = Stop Loss Order 'N' = Regular Lot Order
15	IO Flag	IOC Indicator	Alphabetic	1	'Y','N'	'Y' = Immediate or Cancel 'N' = Non IOC

16	Algo Indicator	Flag indicating source of Terminal generating Order	Numeric	1	0 1 2 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
17	Client Identity Flag	Flag indicating beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				91		

1.2 Cash Market/ Equity Trade Data

Message Layout						
Name	Cash Market/ Equity Trade Data					
Frequency	All trade ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length (No of Bytes)	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market or PreOpen	Alphabetic	2	"RM", "PO"	RM = Regular Market PO=Pre Open
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Trade Number	Transaction Number	Numeric	17		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Symbol	Security Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Series	Series	Alphanumeric	2		Different series such as EQ, BE, BL, DR etc.
7	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"

8	Trade Quantity	Transaction Qty	Numeric	10	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 10 places. E.g. 1234 will be "0000001234"
9	Buy Order Number	Buy Order Number of Transaction	Numeric	16		
10	Buy Algo Indicator	Flag indicating source of Buy Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
11	Buy Client Identity Flag	Flag indicating Buy Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
12	Sell Order Number	Buy Order Number of Transaction	Numeric	16		
13	Sell Algo Indicator	Flag indicating source of Sell Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Sell Client Identity Flag	Flag indicating Sell Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				103		

NOTE: To reduce the download time of the single file, the existing single file of Order and Trade files have been split into multiple files and their nomenclature are given below:

Orders Files	Trade Files:
1. CM_Orders_DDMMYYYY_01.DAT.gz 2. CM_Orders_DDMMYYYY_02.DAT.gz . N. CM_Orders_DDMMYYYY_NN.DAT.gz N* ---Number of streams in sequential order	1. CM_Trades_DDMMYYYY_01.DAT.gz 2. CM_Trades_DDMMYYYY_02.DAT.gz . N. CM_Trades_DDMMYYYY_NN.DAT.gz N* ---Number of streams in sequential order

Note: Number of streams may increase in the future.

1.3 Index Data

Message Layout						
Name	Index Data					
Frequency	All ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length (No of Bytes)	Valid Range of Values	Other Comments
1	Record Indicator	Record Indicator	Alphabetic	2	"IX"	
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Date of Transaction	Date when Index was computed	Numeric	8		YYYYMMDD
4	Transaction Time	Time when transaction occurred	Alphanumeric	8		Transaction time is in HH:MM:SS format
5	Value of Nifty 50 Index	Value of Nifty 50 Index	Numeric	8		The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 5245.05 will be "00524505"
6	Value of Nifty Next 50	Value of Nifty Next 50 Index	Numeric	8		The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 10013.55 will be "01001355"
Total Length				38		

2. Futures & Options (FO)/ Equity Derivatives (ED)

2.1 Futures & Options (FAO)/ Equity Derivatives Order Data

Message Layout						
Name	Futures & Options/ Equity Derivatives Market Orders Data					
Frequency	All order ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length No of Bytes	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"FAOb"	Equity Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies=1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Buy / Sell Indicator	Order Type	Alphabetic	1	'B','S'	'B' = Buy 'S' = Sell
6	Activity Type	Transaction Type	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Instrument	Derivative Instrument Type	Alphabetic	6	'FUTIDX' 'OPTIDX' 'FUTSTK' 'OPTSTK'	'FUTIDX' = Index Futures 'OPTIDX' = Index Options 'FUTSTK' = Stock Futures 'OPTSTK' = Stock Options

9	Expiry Date	Expiry Date of Derivative Contract	Alphanumeric	9		This field is of the format DDMMYYYY e.g. "28JUN2012"
10	Strike Price	Strike Price of Underlying for Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 101.50 will be "00010150"
11	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
12	Volume Disclosed	Disclosed Qty	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places, This represents no of shares for both options and futures. It does not represent No of Contracts E.g. 1234 will be "00001234"
13	Volume Original	Order Qty	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places. This represents no of shares for both options and futures. It does not represent No of Contracts E.g. 1234 will be "00001234"

14	Limit Price	Order Price	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. For spread orders, it is the spread value between 2 contracts' LTP and can therefore be 0. It will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345".
15	Trigger Price	Price at which Stop Loss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field is 0 for Non-Stop Loss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
16	MKT Flag	Market/Limit Order Indicator	Alphabetic	1	'Y','N'	'Y' = Market Order 'N' = Limit Order
17	On Stop Flag	Stop Loss Indicator	Alphabetic	1	'Y','N'	'Y' = Stop Loss Order 'N' = Regular Lot Order
18	IO Flag	IOC Indicator	Alphabetic	1	'Y','N'	'Y' = Immediate or Cancel 'N' = Non IOC
19	Spread / Combination Type	Spread/ Combinational Order Indicator	Alphabetic	1	'S', '2', '3', '*'	'S' = Spread Order '2' = 2 Leg Order '3' = 3 Leg Order '*' = Non-Spread Order

20	Algo Indicator	Flag indicating source of Terminal generating Order	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
21	Client Identity Flag	Flag indicating beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
22	Limit Price Indicator	Flag to indicate positive /negative limit price	Alphabetic	1	'Y', 'N', blank, any other value	'N' = Negative 'Y' or blank or any other value = Positive
Total Length				112		

2.2 Futures & Options (FAO)/ Equity Derivatives Trade Data

Message Layout						
Name	Equity Derivatives Market Trade Data					
Frequency	All trade ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length No of Bytes	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"FAOb"	Equity Derivatives
3	Trade Number	Transaction Number	Numeric	17		Trade ID size till 04 September 2020 was 16 bytes and the trade structure total size was 123 bytes, from 7 September 2020 it is 17 bytes, and the trade structure total size is 124 bytes.
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	'FUTIDX' 'OPTIDX' 'FUTSTK' 'OPTSTK'	'FUTIDX' = Index Futures 'OPTIDX' = Index Options 'FUTSTK' = Stock Futures 'OPTSTK' = Stock Options
7	Expiry Date	Expiry Date of Derivative Contract	Numeric	9		This field is of the format DDMMYYYYY e.g. "28JUN2012"

8	Strike Price	Strike Price of Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 101.50 will be "00010150"
9	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
11	Trade Quantity	Transaction Qty	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places. Represents no of shares. E.g. 1234 will be "00001234"
12	Buy Order Number	Buy Order Number of Transaction	Numeric	16		
13	Buy Algo Indicator	Flag indicating source of Buy Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Buy Client Identity Flag	Flag indicating Buy Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
15	Sell Order Number	Buy Order Number of Transaction	Numeric	16		

16	Sell Algo Indicator	Flag indicating source of Sell Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
17	Sell Client Identity Flag	Flag indicating Sell Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				124		

NOTE: Due to the high volatility of the market and increase in trading volume in FAO segment, the size of current single compressed file is approximately in the range of several GBs (60 - 100 GBs). To reduce the download time of the single file, the existing single file of Order and Trade files have been split into multiple files and their nomenclature are given below:

Orders Files	Trade Files:
1.FAO_Orders_DDMMYYYY_01.DAT.gz	1. FAO_Trades_DDMMYYYY_01.DAT.gz
2. FAO_Orders_DDMMYYYY_02.DAT.gz	2. FAO_Trades_DDMMYYYY_02.DAT.gz
11. FAO_Orders_DDMMYYYY_11.DAT.gz	.
.	.
N. FAO_Orders_DDMMYYYY_nn.DAT.gz	11. FAO_Trades_DDMMYYYY_11.DAT.gz
	.
n* ---Number of streams in sequential order	N. FAO_Trades_DDMMYYYY_nn.DAT.gz

Note: Number of streams will increase in sequentially on timely basis.

- Please note that none of the contracts will be overlapping in the any of the files. The file size of each file will be different.

3. Currency Derivatives (CD)

3.1 Currency Derivatives Order Data

Message Layout						
Name	Currency Derivatives Market Orders Data					
Frequency	All order ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length No of Bytes	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Buy / Sell Indicator	Order Type	Alphabetic	1	'B','S'	'B' = Buy 'S' = Sell
6	Activity Type	Transaction Type	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Instrument	Derivative Instrument Type	Alphabetic	6	'FUTCUR' 'OPTCUR'	'FUTCUR' = Currency Futures 'OPTCUR' = Currency Options
9	Expiry Date	Expiry Date of Derivative Contract	Alphanumeric	9		This field is of the format DDMMYYYY e.g. "28JUN2012"
10	Strike Price	Strike Price of Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places.

						E.g. 12.3456 will be "00123456"
11	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
12	Volume Disclosed	Disclosed Qty (In Lots)	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"
13	Volume Original	Order Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this field be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"
14	Limit Price	Order Price	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. For spread orders, it is the spread value between 2 contracts' LTP and can therefore be 0. It will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456".
15	Trigger Price	Price at which Stop Loss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. The value in this field is 0 for Non-Stop Loss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"

16	MKT Flag	Market/Limit Order Indicator	Alphabetic	1	'Y','N'	'Y' = Market Order 'N' = Limit Order
17	On Stop Flag	Stop Loss Indicator	Alphabetic	1	'Y','N'	'Y' = Stop Loss Order 'N' = Regular Lot Order
18	FOK Flag	FOK/IOC Indicator	Alphabetic	1	'Y','N'	'Y' = Fill Or Kill / Immediate Or Cancel 'N' = Non IOC
19	Spread / Comb Type	Spread/ Combinational Order Indicator	Alphabetic	1	'S', '2', '3', '*'	'S' = Spread Order '2' = 2 Leg Order '3' = 3 Leg Order '*' = Non-Spread Order
20	Algo Indicator	Flag indicating source of Terminal generating Order	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
21	Client Identity Flag	Flag indicating beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
22	Limit Price Indicator	Flag to indicate positive and negative limit price	Alphabetic	1	'Y', 'N', blank, any other value	'N' = Negative 'Y' or blank or any other value = Positive
Total Length				112		

3.2 Currency Derivatives Trade Data

Message Layout						
Name	Currency Derivatives Market Trades Data (Research Data)					
Frequency	All trade ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length No of Bytes	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Trade Number	Transaction Number	Numeric	16		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	'FUTCUR' 'OPTCUR'	'FUTCUR' = Currency Futures 'OPTCUR' = Currency Options
7	Expiry Date	Expiry Date of Derivative Contract	Alphanumeric	9		This field is of the format DDMMYYYY e.g. "28JUN2012"

8	Strike Price	Strike Price of Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
9	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
11	Trade Quantity	Transaction Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
12	Buy Order Number	Buy Order Number of Transaction	Numeric	16		
13	Buy Algo Indicator	Flag indicating source of Buy Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Buy Client Identity Flag	Flag indicating Buy Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
15	Sell Order Number	Buy Order Number of Transaction	Numeric	16		

16	Sell Algo Indicator	Flag indicating source of Sell Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
17	Sell Client Identity Flag	Flag indicating Sell Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				123		

4. Commodity Derivatives (COM)

4.1 Commodity Derivatives Order Data

Message Layout						
Name	Commodity Derivatives Market Orders Data (Research Data)					
Frequency	All order ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length (No of Bytes)	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"COMb"	Commodity Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Buy / Sell Indicator	Order Type	Alphabetic	1	'B','S'	'B' = Buy 'S' = Sell
6	Activity Type	Transaction Type	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Instrument	Instrument Type	Alphabetic	6	'FUTBLN' 'FUTENR' 'FUTAGR' 'FUTBAS' 'OPTBLN' 'OPTBAS'	'FUTBLN' = Future Bullion 'FUTENR' = Future Energy 'FUTAGR' = Future Agri 'FUTBAS' = Future Base Metal 'OPTBLN' = Options Base Metal 'OPTBAS' = Options Bullion
9	Expiry Date	Expiry Date of a Contract	Alphanumeric	9		This field is of the format DDMMYYYY e.g. "05Dec2018"

10	Strike Price	Strike Price of Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
11	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
12	Volume Disclosed	Disclosed Qty (In Lots)	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"
13	Volume Original	Order Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this field be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"
14	Limit Price	Order Price	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. For spread orders, it is the spread value between 2 contracts' LTP and can therefore be 0. It will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"

15	Trigger Price	Price at which Stop Loss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. The value in this field is 0 for Non-Stop Loss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
16	MKT Flag	Market/ Limit Order Indicator	Alphabetic	1	'Y','N'	'Y' = Market Order 'N' = Limit Order
17	On Stop Flag	Stop Loss Indicator	Alphabetic	1	'Y','N'	'Y' = Stop Loss Order 'N' = Regular Lot Order
18	FOK Flag	FOK/ IOC Indicator	Alphabetic	1	'Y','N'	'Y' = Fill or Kill / Immediate Or Cancel 'N' = Non IOC
19	Spread / Comb Type	Spread/Combina-tional Order Indicator	Alphabetic	1	'S', '2', '3', '*'	'S' = Spread Order '2' = 2 Leg Order '3' = 3 Leg Order '*' = Non-Spread Order
20	Algo Indicator	Flag indicating source of Terminal generating Order	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
21	Client Identity Flag	Flag indicating beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				111		

4.2 Commodity Derivatives Trade Data

Message Layout						
Name	Commodity Derivatives Trades Data					
Frequency	All trade ticks					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type	Length (No of Bytes)	Valid Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"COMb"	Commodity Derivatives
3	Trade Number	Transaction Number	Numeric	16		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980 midnight
5	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading b 's when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	'FUTBLN' 'FUTENR' 'FUTAGR' 'FUTBAS' 'OPTBLN' 'OPTBAS'	'FUTBLN' = Future Bullion 'FUTENR' = Future Energy 'FUTAGR' = Future Agri 'FUTBAS' = Future Base Metal 'OPTBLN' = Options Bullion 'OPTBAS' = Options Base Metal
7	Expiry Date	Expiry Date of Derivative Contract	Alphanumeric	9		This field is of the format DDMMYYYY e.g. "05Dec2018"

8	Strike Price	Strike Price of Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
9	Option Type	Option Type of Derivative Contract	Alphabetic	2	'CA' 'PA' 'CE' 'PE' 'FF'	'CA' = Call American 'PA' = Put American 'CE' = Call European 'PE' = Put European 'FF' = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digits will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
11	Trade Quantity	Transaction Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
12	Buy Order Number	Buy Order Number of Transaction	Numeric	16		
13	Buy Algo Indicator	Flag indicating source of Buy Terminal	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Buy Client Identity Flag	Flag indicating Buy Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
15	Sell Order Number	Buy Order Number of Transaction	Numeric	16		

16	Sell Algo Indicator	Flag indicating source of Sell Terminal	Numeric	1	0,1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
17	Sell Client Identity Flag	Flag indicating Sell Side beneficiary	Numeric	1	1,2,3	1 - Custodian 2 - Proprietary 3 - Client
Total Length				123		

5. Trigger File Details

To verify the downloaded files at client's end, trigger files have been added for each Order and Trade file for all segments. Please find following layout and segment wise trigger file distribution.

Message Layout			
Frequency	For every file		
Field No	Name of the Field	Field Description	Other Comments
1	MD5 sum	To verify data integrity using MD5 algorithm	MD5SUM= 32 Alphanumeric characters Global filename: SEG_FileType_DDMMYYYY.DAT.gz.trg Example: FAO_Trades_20112020_02.DAT.gz.trg Tigger content: a50a1646ae6dc59c66d3be3e15b9e1cf FAO_Trades_20112020_02.DAT.gz
2	Size of the file in bytes	To verify size of file in bytes.	Global filename: SEG_FileType_DDMMYYYY.DAT.gz.trg Example: FAO_Orders_20112020_02.DAT.gz.trg Tigger content: 10172205 sizes in bytes for file FAO_Orders_20112020_02.DAT.gz

Segment Wise Trigger File Distribution:

Segment	File name	Trigger file name
CM	CASH_Orders_DDMMYYYY_nn.DAT.gz	CASH_Orders_DDMMYYYY_nn.DAT.gz.trg
	CASH_Trades_DDMMYYYY_nn.DAT.gz	CASH_Trades_DDMMYYYY_nn.DAT.gz.trg
	CASH_Index_DDMMYYYY.DAT.gz	CASH_Index_DDMMYYYY.DAT.gz.trg
FAO	FAO_Orders_DDMMYYYY_nn.DAT.gz	FAO_Orders_DDMMYYYY_nn.DAT.gz.trg
	FAO_Trades_DDMMYYYY_nn.DAT.gz	FAO_Trades_DDMMYYYY_nn.DAT.gz.trg
CD	CDS_Orders_DDMMYYYY.DAT.gz	CDS_Orders_DDMMYYYY.DAT.gz.trg
	CDS_Trades_DDMMYYYY.DAT.gz	CDS_Trades_DDMMYYYY.DAT.gz.trg
COM	COM_Trades_DDMMYYYY.DAT.gz	COM_Trades_DDMMYYYY.DAT.gz.trg
	COM_Orders_DDMMYYYY.DAT.gz	COM_Orders_DDMMYYYY.DAT.gz.trg

6. Jiffy time conversion

The time specified in the order and trade files for all segments is recorded in jiffies. To properly convert jiffies into a valid timestamp, please adhere to the provided instructions.

The factors to be considered when converting jiffies to a timestamp are detailed below. An example is given using Excel formulas, but users may utilize any programming language for the conversion.

Sr. No.	Parameters	Values	Constants	Formulas
1.	Time (In Jiffy)	91200611817221	AB	
2.	1 second (In Jiffy)	65536	AC	
3.	Multiplier / Divider (For microseconds)	1000000	AD	
4.	Epoch time from 01-01-1980 12:00:00 AM GMT	315513000000000	AE	
5.	Epoch Time	1707123898089920	AG	$((AB/AC)*AD) + AE$
6.	Calculation For Time	1707123898.089920	AH	AG/AD
7.	1 day (In seconds) (24*60*60)	86400	AI	
8.	In GMT (Format: dd-mm-yyyy hh:mm:ss.000)	05-02-2024 09:04:58.090	AJ	$(AH/AI) + \text{DATE}(1970, 1, 1)$
9.	Local Time Zone IST (Format: dd-mm-yyyy hh:mm:ss.000)	05-02-2024 14:34:58.090	AK	$AJ + \text{TIME}(5, 30, 0)$

It is important to note that Excel's maximum precision is limited to milliseconds. However, it is possible to attain precision at the microsecond or nanosecond level through programming techniques.

7. Important Notes

7.1. Segment-Wise Historical Order & Trade Data Size Variations

The Historical Order & Trade Data structure sizes changes in chronological order across all segments:

Sr. No.	Effective Date Range		Segment	Order Size [Bytes]		Trade Size [Bytes]		Details
	From	To		Old	New	Old	New	
1	07-Jul-2020	To Date	FAO	NA	NA	123	124	Increase in Trade Number size
2	16-Dec-2021	To Date	FAO	111	112	NA	NA	Addition of Limit Price Indicator flag in Orders files
3	16-Dec-2021	To Date	CD	111	112	NA	NA	Addition of Limit Price Indicator flag in Orders files
4	01-Jul-2024	13-Jun-2025	CM	NA	NA	100	101	Increase in Trade Number size
5	28-Mar-2025	28-Mar-2025	CM	87	91	101	103	Refer Question 5 in 7.1 in FAQ Section
6	16-Jun-2025	To Date	CM	87	91	101	103	Increase in the Volume/Quantity fields size

7.2. Segment-Wise File Split Changes

The following are the segments in which the individual order and trade files were split according to the number of streams.

Sr. No.	Effective Date	Segment
1	25-SEP-2020	FAO
2	01-JUL-2025	CM

8. FAQs

8.1. General

- 1) What is the client identity flag indicating beneficiary- Custodian, Proprietary and Client?
Custodian – A custodian is a member, who settles trades on behalf of their clients.
Proprietary – A trading member places the Order with its own fund.
Client – Retail
- 2) Is the Volume disclosed functionality being applicable in FAO segment?
The Volume disclosed functionality is not applicable in FAO segment
- 3) How to interpret Blank or other values found in “Limit Price Indicator” Column?
If Blank or any other values are observed other than ‘Y’ and ‘N’ in the Limit Price Indicator field, in such cases kindly consider the same as ‘Y’ which is positive value indicator.
- 4) Can a single symbol appear in more than one stream within the CM Historical application?
Yes, a single symbol can appear across multiple streams. This typically happens when the symbol is traded under different series, with each series potentially linked to a distinct stream in the CM Historical application.
- 5) Are the CM Historical Files dated March 28, 2025, free from data integrity issues?
Yes, the files for March 28, 2025, are available and verified to be free of data integrity issues. These files reflect updated record lengths:

CM Order record: 91 bytes

CM Trade record: 103 bytes

Background:

On March 28, 2025, an individual order quantity exceeded the previous 8-digit limit of 99,999,999. To accommodate this, the quantity fields in both Order and Trade records were expanded to support up to 10 digits.

Note:

- The above record lengths apply only to the files dated March 28, 2025.
- Starting June 16, 2025, the increased record lengths will be adopted for all CM Order and Trade files.
- Files dated prior to June 16, 2025, will retain the original lengths of 87 bytes (Order file) and 101 bytes (Trade file).

6) 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

8.2. Historical Data Download

- 1) What methods are available for downloading the Historical data?

There are 3 methods to download the Historical data

1. SFTP (End of Day)
2. NSE Downloader client (Through Internet).
3. Through Cloud

8.3. EOD Download (for SFTP only)

- 1) At what time do files become available in SFTP for download?

Below are the timings of file availability on SFTP

Sr. No	Segment	Timing
1	CM	09:00PM IST
2	FAO	01:00AM IST (Next day)
3	CD	09:00PM IST
4	COM	01:00AM IST (Next day)

The timings mentioned above are provisional. Please be aware that the availability of the files may be affected by any delays from the source.

- 2) At what time does the corresponding checksum file become available in SFTP for a trades/orders file?

The checksum will be available only after the completion of order and trade files DAT & trg files.

Please note that the availability of the checksum files is subject to the delay if any from the source end.

- 3) For how many days the files will be available in SFTP?

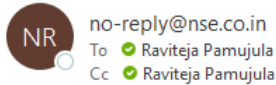
The previous three days files will be available in SFTP for all segments.

8.4. Historical Data Download (Through Downloader application)

1) How to download the data?

Once the subscription request approved by NSE Team, user will receive mail like below with subscription id and link to data downloader.

Your subscription for WDM for the period 01-03-2022 to 31-03-2022 has been approved



Dear RAVITEJA P ,

Your subscription for Historical (Type: Trades) for the period 01-03-2022 to 31-03-2022 has been approved

Subscription Id: KXOOK1658206314462

You can download files from our downloader.

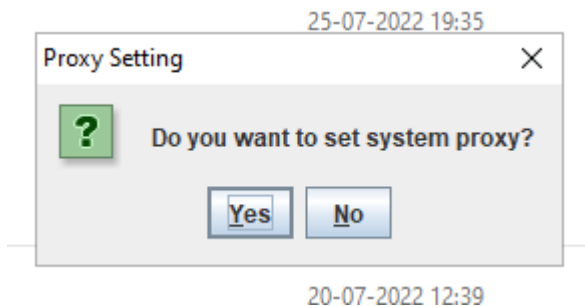
To download file downloader [click here](#)

This is system generated mail kindly do not reply.

To download to downloader client user must click on [click here](#) link.

2) How to set System Proxy in downloader client?

After opening downloader client user will get window like below



Select Yes if user accessing internet through LAN (Wired connection).

Select No if user is accessing internet through WLAN/WIFI (Wireless connection).

3) How to Check number of files and total downloadable size for a subscription?

After successful user authentication, one file will be generated in the user's system in location same as downloader client in below format

downloader_Subscriptionid _size.txt

ex: downloader_KXOOK1658206314462_size.txt

Sample content:

26-07-2022 20:00:030 PM: List of all the files

CASH_Orders_26062022.DAT.gz file size is 1534899 in Bytes which is equal to 1.46 MB

CASH_Trades_26062022.DAT.gz file size is 5029 in Bytes which is equal to 4.91 KB

CASH_Index_26062022.DAT.gz file size is 10880 in Bytes which is equal to 10.62 KB

Total number of files count is 3

Total size of all the files is 1550808 in Bytes which is equal to 1.48 MB

- 4) How to check correctness of downloaded files?
For daily data user can make use of trg files for the files from 01 Dec 2020. Kindly refer section 5 for more details about trg files. For remaining data, Kindly check previous question.
- 5) We are currently experiencing a low speed in downloading the files, can this be made faster in any way?
We have a shared bandwidth of 1 Gbps. The speed of the download will depend on many factors how many hops your internet provider has and lastly on the number of clients downloading the data feed at the same time from our server.
- 6) How many concurrent downloads can we have for each application?
Concurrent download is not allowed.
- 7) Is there any bandwidth limitation at NDAL to download the files?
There is no capping of bandwidth to download the files.
- 8) How many files can be downloaded at a time?
Only five files are allowed to download at a time, once the file downloaded then the next file i.e. 6th file will start downloading automatically.
- 9) We are getting "Internal server error" while logging to downloader client? what should we do next?
Please Re-run the downloader client and check.
- 10) We are getting error "Only one system can be allowed to download the files" while trying to download the files?
Please download the files from the system where you have installed the downloader client and attempted the downloading of files for the first time.

- 11) We are unable to login to the historical data website. Our account is showing as locked out when trying to login to the site?
Please click on the "Forget Password" option link for receiving the password over email and try to login with the received password.

8.5. Historical Data Download (Through Cloud)

1) Is the Historical data available on Cloud?

Yes. The Historical data available on cloud. At present, AWS cloud is supported.

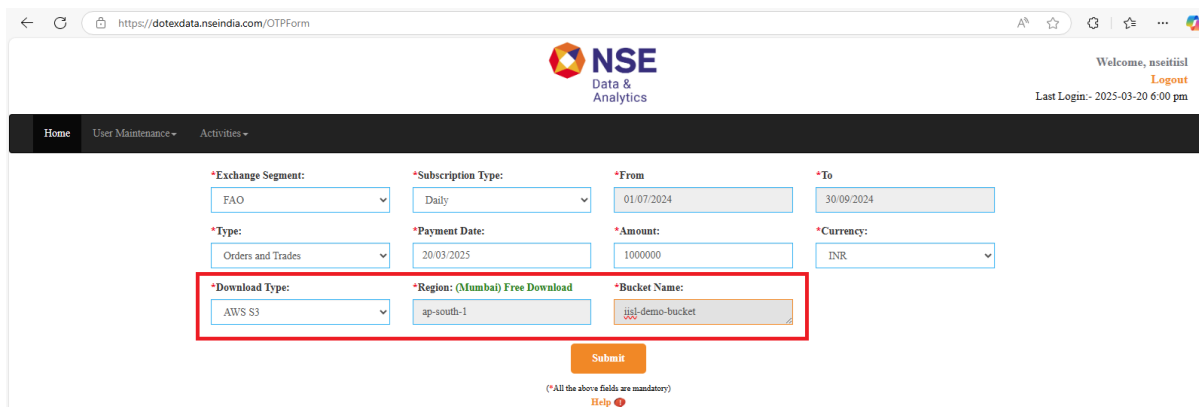
The AWS download involves the transfer of historical data from the NDAL S3 bucket to the client's S3 bucket. The data transfer occurs at a remarkably high speed, supported by the AWS infrastructure, and the entire process is conducted securely.

2) What are the pre-requisites for using Cloud download?

- An active AWS account is necessary to create and manage the S3 bucket.
- The S3 bucket must be provisioned in the Mumbai region.
- NDAL will deliver the subscribed data directly to the client-owned S3 bucket.
- To facilitate a seamless transfer process, the client must grant the necessary permissions for file transfers to the designated S3 bucket.

3) What information do I need to provide?

- Client needs to provide the created bucket name and region name (will be Mumbai by default) while subscribing for data.



The screenshot shows the NSE Data & Analytics OTF Form. The form is titled "Welcome, useitil" and "Logout" with a "Last Login:- 2025-03-20 6:00 pm". The form contains several fields for subscription details:

- *Exchange Segment:** FAO
- *Subscription Type:** Daily
- *From:** 01/07/2024
- *To:** 30/09/2024
- *Type:** Orders and Trades
- *Payment Date:** 20/03/2025
- *Amount:** 1000000
- *Currency:** INR
- *Download Type:** AWS S3
- *Region: (Mumbai) Free Download:** ap-south-1
- *Bucket Name:** nse-demo-bucket

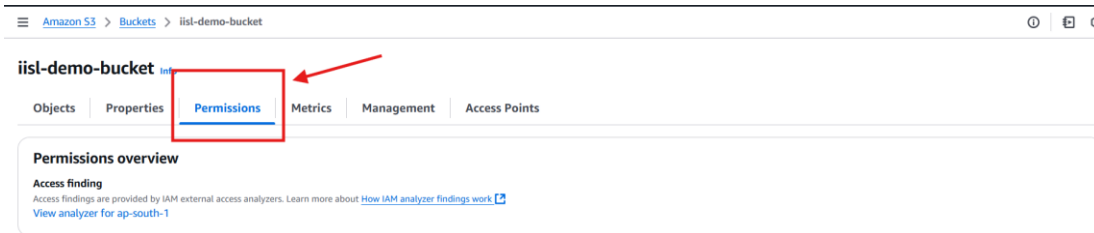
A red box highlights the "Download Type", "Region", and "Bucket Name" fields. Below the form is a "Submit" button and a note: "(All the above fields are mandatory)".

- Additionally, client needs to provide permissions for file transfers to the specified S3 bucket.

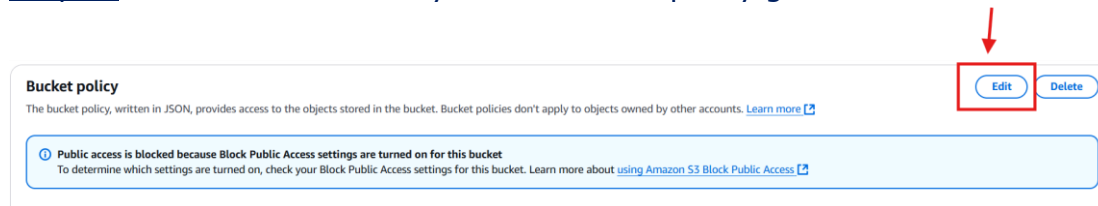
4) How do I add necessary permissions to my bucket?

Assuming you are using Default Encryption (SSE-S3), please follow the step below to add permissions to your bucket.

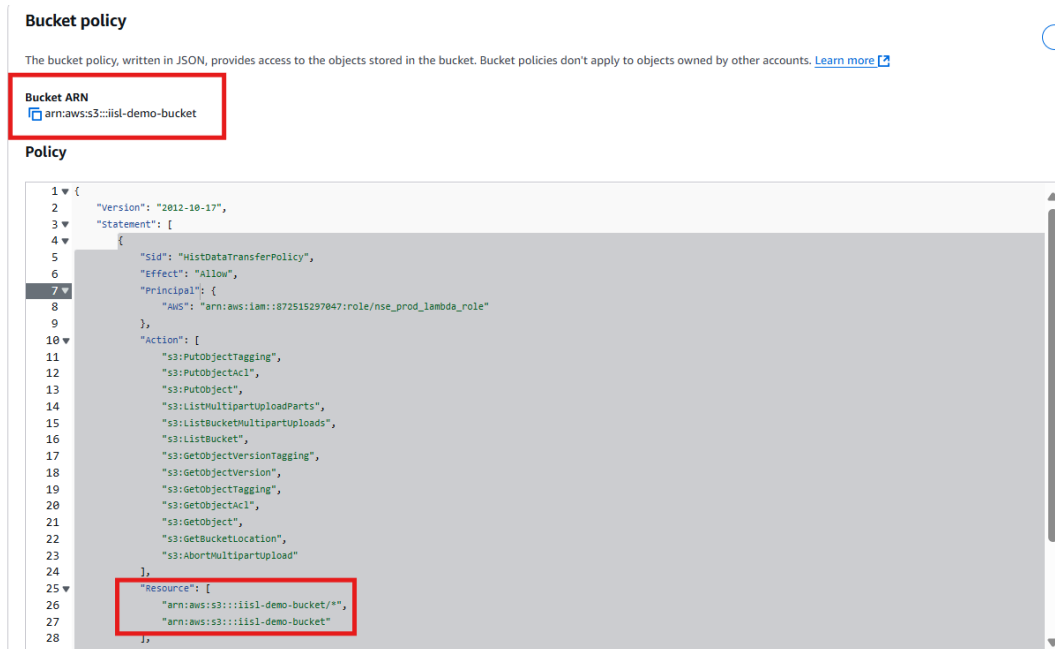
Step 1: Click on your bucket and Go to Permissions.



Step 2: Edit the bucket Policy and Paste the policy given below.



Ensure that you copy and paste your bucket's ARN to "Resource" as shown in screenshot and save the changes.



Below is the Policy you need to add: -

```
{
  "Version": "2012-10-17",
```

```

"Statement": [
  {
    "Sid": "HistDataTransferPolicy",
    "Effect": "Allow",
    "Principal": {
      "AWS":
        "arn:aws:iam::872515297047:role/nse_prod_lambda_role"
    },
    "Action": [
      "s3:PutObjectTagging",
      "s3:PutObjectAcl",
      "s3:PutObject",
      "s3:ListMultipartUploadParts",
      "s3:ListBucketMultipartUploads",
      "s3:ListBucket",
      "s3:GetObjectVersionTagging",
      "s3:GetObjectVersion",
      "s3:GetObjectTagging",
      "s3:GetObjectAcl",
      "s3:GetObject",
      "s3:GetBucketLocation",
      "s3:AbortMultipartUpload"
    ],
    "Resource": [
      "your-bucket-arn/*",
      "your-bucket-arn"
    ],
    "Condition": {
      "Bool": {
        "aws:SecureTransport": "true"
      }
    }
  }
]
}

```

- 5) Will this transfer affect my existing data in the bucket?
No, it won't. Please note that we will be transferring the subscribed data to the designated bucket.
- 6) Do I have to pay for downloading Historical Data using AWS?
Since data transfer will be within same region (Mumbai: ap-south-1), it will be free cost (this pertains to data transfer only).
- 7) What if I want to transfer data to Bucket which is in different region?
Currently, data transfer outside of Mumbai region is not supported.

Suppose your bucket is based in a different region like US East (us-east-1) or Hyderabad (ap-south-2), you will have to transfer data from your Mumbai bucket (ap-south-1) to your desired bucket.

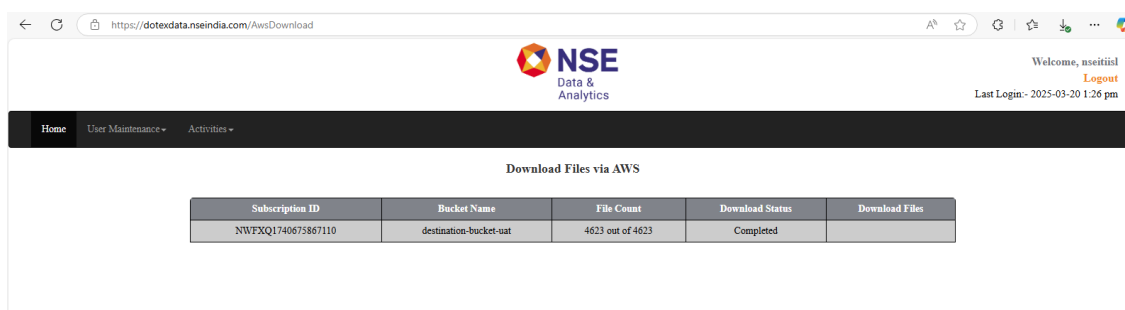
8) What should I do if I face any issues?

For any issues or help, you can mail to marketdata@nse.co.in

9) How will I know If data is being transferred in my AWS Bucket?

The client can check the status of the transfer by 2 methods:

- Navigate to Activities tab -> Download files via AWS tab to see file transfer status. File transfer status is updated automatically on website every 5 mins.



Subscription ID	Bucket Name	File Count	Download Status	Download Files
NWFXQ1740673867110	destination-bucket-us	4623 out of 4623	Completed	

- In the client S3 bucket, check file transfer status.

10) If any file is corrupted while transfer, how will I get it again?

In cases of corrupted files, you may submit a request for the retransfer of those files by sending us an email at marketdata@nse.co.in

11) Can I request data redownload?

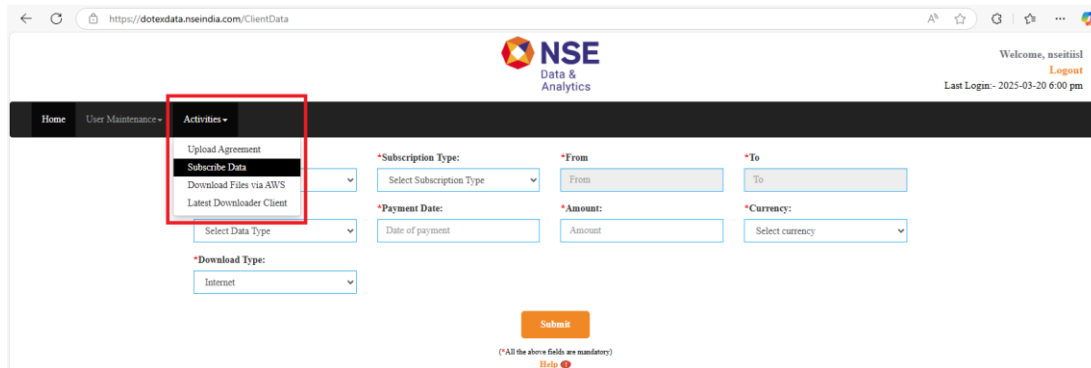
Clients may request for data redownload solely in instances where the data is either corrupted or missing. The transfer of data to AWS S3 bucket is a one-time activity.

12) Can I switch/edit a subscription from Internet to AWS?

You need to re-subscribe (create a new Subscription).

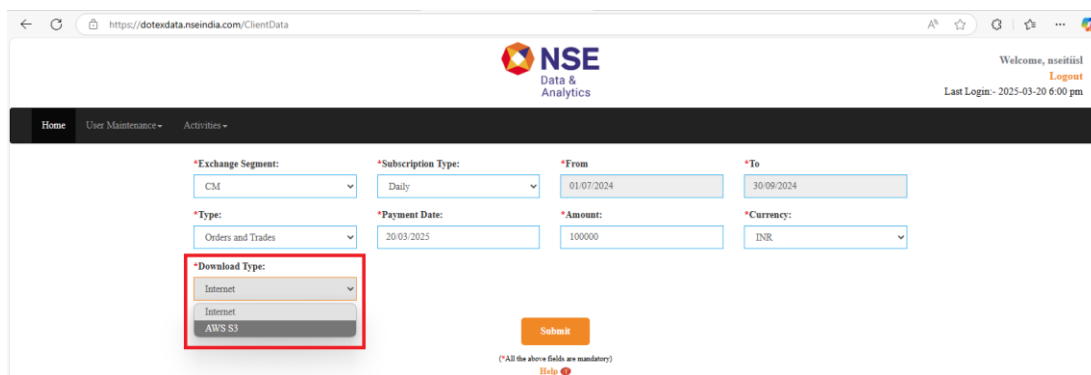
13) How to subscribe for AWS data?

- Login to <https://dotexdata.nseindia.com/>
- Navigate to Activities -> Subscribe Data

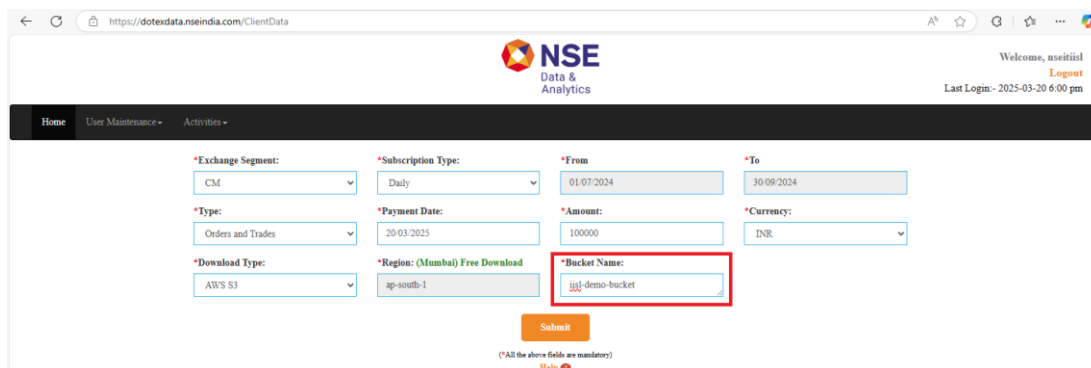


The screenshot shows the 'Subscribe Data' form in the NSE Data & Analytics application. The 'Activities' menu is highlighted, and the 'Subscribe Data' option is selected. The form includes fields for Subscription Type, Payment Date, Amount, Currency, From, To, and Download Type (Internet).

- In Download Type Dropdown, select AWS Download and enter your bucket name (your bucket needs to be created in Mumbai region).



The screenshot shows the 'Subscribe Data' form with the 'Download Type' dropdown expanded to show 'AWS S3'.



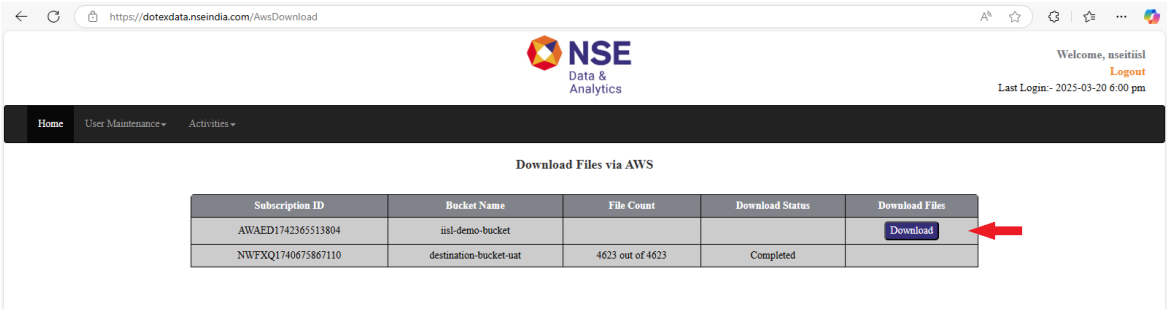
The screenshot shows the 'Subscribe Data' form with the 'Bucket Name' field highlighted.

14) How to download AWS data?

Once you have created a new subscription to download files via AWS, you need to give following permissions on that bucket so that subscribed files can be pushed from NDAL S3 bucket to your S3 bucket.

15) How to start transfer from NDAL S3 to clients S3 bucket

Once you have subscribed for data via Activity -> Subscribe Data-> AWS download and given NDAL necessary permissions to write into your S3 Bucket, navigate to Activities tab -> Download files via AWS tab and click on "Download" button. The data transfer will be in few minutes.



16) Are the downloaded files encrypted or unencrypted?

The files that are transferred will be in compressed format (.gz). The client will need to decompress the files to read the data which are in readable format.

9. Contact Information

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