MARKET FEED
Index Feed

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NSE DATA & ANALYTICS LIMITED
EXCHANGE PLAZA,
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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 Point no 2	30 November 2012
Version 1.2	S&P is removed from the indices name 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 Change	08 March 2016
Version 1.9	Addition of 4 New Indices	31 January 2018
Version 1.10	Index Rename Change	19 March 2018
Version 1.11	Index Rename Change	03 July 2018
Version 1.12	Addition of 5 New Indices	04 January 2019
Version 1.13	EOD – Index Information	30 January 2020
Version 1.14	ONLINE – Market Status Message	13 May 2020
Version 1.15	Addition of 2 New Indices	06 August 2020
Version 1.16	Addition of 2 New Indices	30 September 2020
Version 1.17	Addition of 5 New Indices	3 August 2021
Version 1.18	Addition of 2 Dummy Indices	22 December 2023
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 2. Change in size of Index name in Indices Information and EOD – Index Information 3. Addition of Indicative Indices Information 4. Addition of FAQs Section	06 August 2024
Version 1.22	Addition of 12 New Indices	08 November 2024
Version 1.23	Addition of 32 New Indices	29 November 2024
Version 1.24	Addition of 3 New Indices	06 March 2025
Version 1.25	Discontinuation of BHARATBOND-APR25 Index	08 April 2025
Version 1.26	New Index Addition	06 October 2025

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Version 1.27	Addition of 9 new indices	10 November 2025
Version 1.28	Addition of 2 new indices	09 February 2026
Version 1.29	Addition of 4 new indices	11 May 2026
Version 1.30	• Addition of CAS Market Status in 4.1 Online – Market Status Message • Updated description of Indicative Close Value in 4.3 Online – Indicative Indices Information • Added FAQ	03 August 2026

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Table of Contents

1 Introduction 6
2 Packet Format 8
2.1 Data Types 9
2.2 Twiddling Mechanism 9
2.2 Diagrammatic Representation of Packet Format 10
3 Session Messages 11
3.1 Heartbeat Message (Sent by server) 11
4 Sequenced Data Message (Sent by server) 12
4.1 Online - Market Status Message 12
4.2 Online – Indices Information 13
4.3 Online – Indicative Indices Information 14
4.4 EOD – Index Information 16
5 Steps for Decompressing the Data Packets 17
5.1 LZO Algorithm Details 17
5.2 Files required for LZO algorithm 17
5.3 Decompression steps 17
6 Checksum Calculation Algorithm 19
7 Annexures 20
7.1 List of indices in NSE Index Feed 20
7.2 Acronyms Used 24
8 FAQs 25
9 Support Information 26

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 real-time products and 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.

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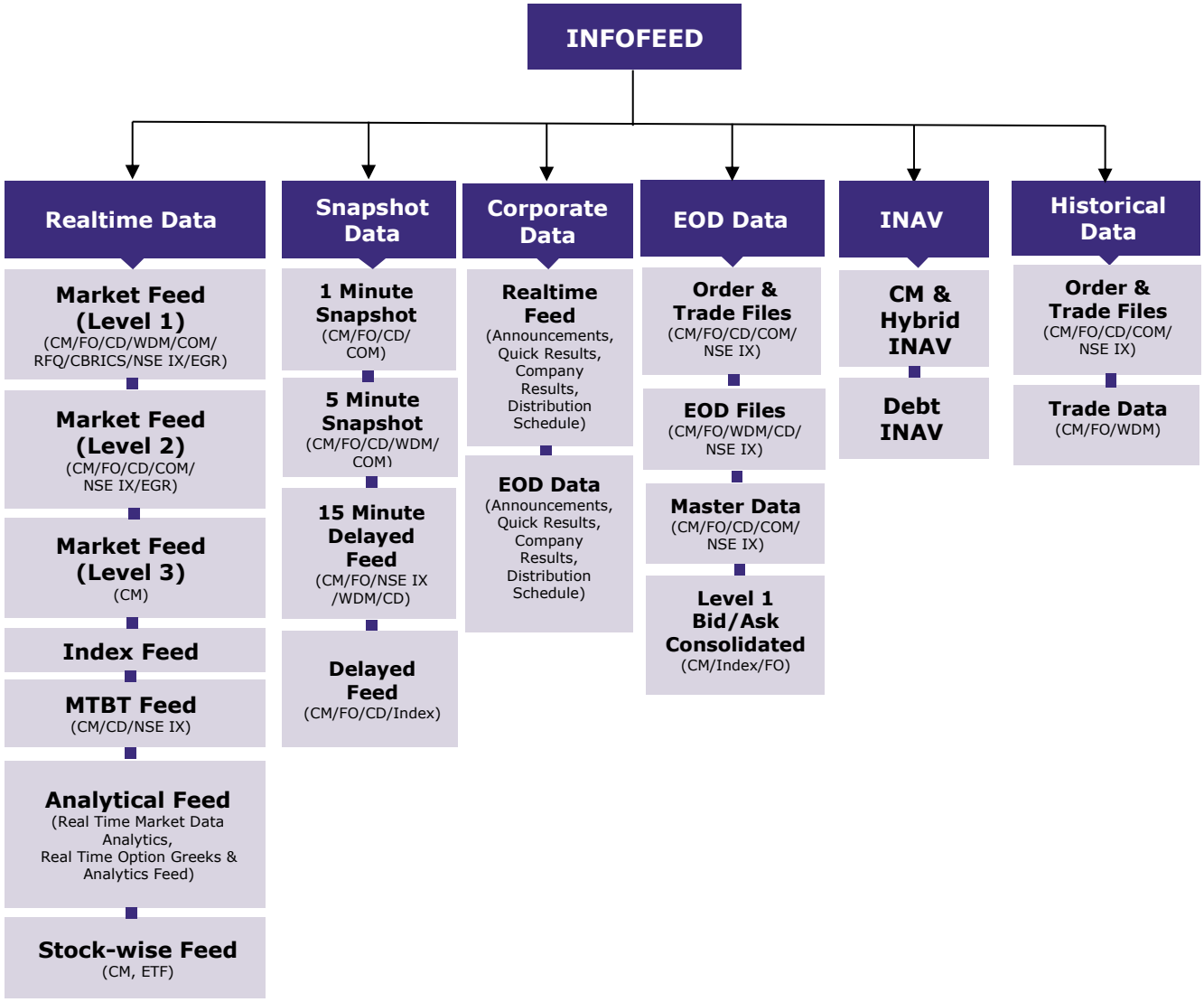

NSE Data & Analytics Ltd. (NDAL) provides a comprehensive suite of real-time and historical market data sourced from NSEIL, providing a wide range of products across the Capital Market (CM), Futures & Options (FO), Currency Derivatives (CD), Commodity Derivatives (COM), Electronic Gold Receipt (EGR) and NSE IX segments. These products deliver both high-frequency intraday information and structured end-of-day datasets to meet diverse client requirements.

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

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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        lSeqNo;
} 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;
```


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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 types used in feed:

Data Type	Size In Bytes
CHAR	1
SHORT	2
LONG	4

Byte order - Big Endian
All structures are pragma pack 1.

2.2 Twiddling Mechanism

Twiddling refers to the reversal of byte order in a multibyte data element, such that the byte at position n is moved to position 1, the byte at position (n−1) is moved to position 2, and so on.

This operation is required to address differences in endian representation across systems. In big-endian format, the most significant byte (MSB) is stored at the lowest memory address (leftmost position), whereas in little-endian format, the MSB is stored at the highest memory address (rightmost position). For instance, Intel x86 architectures follow little-endian representation, while architectures such as SPARC, Motorola 68K, and PowerPC follow big-endian representation.

All protocol layers use big-endian (network byte order). Since the trading system host operates in big-endian format, any numeric values originating from or being processed on little-endian systems shall be twiddled prior to transmission and after receiving correct interpretation.

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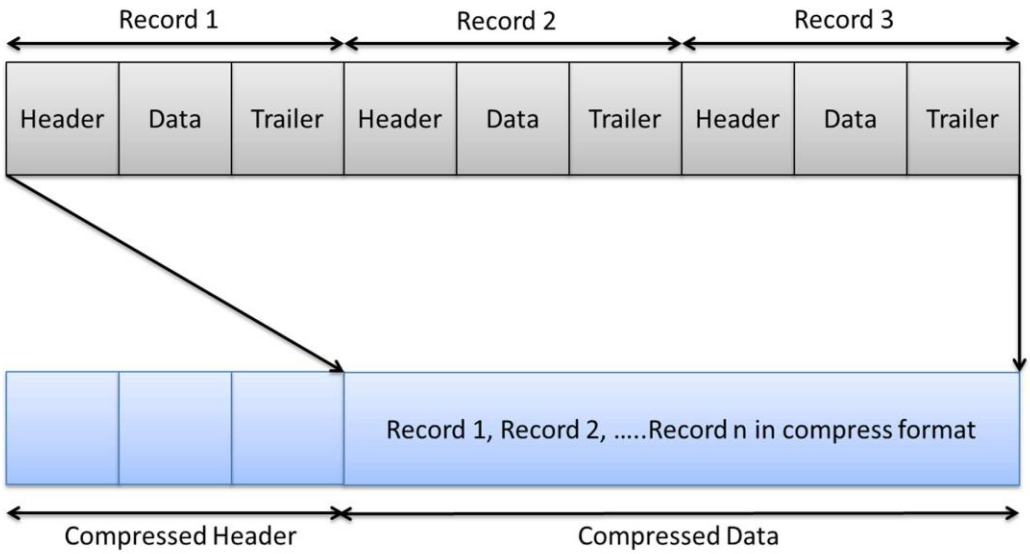
2.2 Diagrammatic Representation of Packet Format



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.

Steps to decompress a packet and extract data from it

- Receive a packet from the feed and check ST_COMP_BATCH_HEADER's cCompOrNot to see if the data is compressed or not.
- If the cCompOrNot flag is '0' then the data is compressed so use LZO Decompress to extract the data. The position of data would be the difference in position between the received bytes and the ST_COMP_BATCH_HEADER size.
- If the cCompOrNot flag is '1' then the data is not compressed so just copy the bytes after the header to get the data.
- Type cast the data above data to ST_INFO_HEADER and get iCode from it. iCode can be used to identify the type of packet.
- Based on iCode, map the data section into the required structure.
- After the data section, map the trailer ST_INFO_TRAILER to get the iCheckSum i.e. checksum (Refer to section checksum calculation)

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
INFO HEADER			
Code	SHORT	'CH'	
Length	SHORT	Numeric	Size of (INFO HEADER + INFO TRAILER)
Sequence Number	LONG	Numeric	0 (Zero) for heartbeat message
INFO DATA			
Not associated with any data			
INFO TRAILER			
Checksum	SHORT	Numeric	Checksum is not calculated, so it is sent as 0 (Zero)
End Of Trailer	CHAR [1]	'\r'	Carriage Return

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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
INFO HEADER			
Code	SHORT	'PO' 'PC' 'CO' 'CC' 'CK' 'CL' 'AO' 'AC'	'PO' = Pre-open / Call Auction session start 'PC' = Pre-open / Call Auction session end 'CO' = Normal market open 'CC' = Normal market close 'CK' = Post close session start 'CL' = Post close session end 'AO' = Closing auction session start 'AC' = Closing auction session end
Length	SHORT	Numeric	Size of (INFO HEADER + INFO DATA + INFO TRAILER)
Sequence Number	LONG	Numeric	Application sequence number
INFO DATA			
Market Type	CHAR [1]	Character	'N' = Normal 'S' = Spot 'O' = Odd Lot 'A' = Auction 'C' = Call Auction 'G' = Reserved Market
INFO TRAILER			
Checksum	SHORT	Numeric	Checksum is not calculated, so it is sent as 0 (Zero)
End Of Trailer	CHAR [1]	'\r'	Carriage Return

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4.2 Online – Indices Information

NSE-online indices information is sent through this message. For the list of the indices please refer the Annexures Section.

Field Name	Data Type	Value	Brief Description
INFO HEADER			
Code	SHORT	'CX'	
Length	SHORT	Numeric	Size of (INFO HEADER + INFO DATA + INFO TRAILER)
Sequence Number	LONG	Numeric	Application sequence Number
INFO DATA			
Index Name	CHAR [21]	Character	Name of the Index
Current Index Value	CHAR [8]	Character	Current value of the Index. 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. 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	This field contains one of the following values. • '+' - if the current index is greater than previous index. • '-' - if the current index is less than previous index. • ' ' - if the current index is equal to previous index.
INFO TRAILER			
Checksum	SHORT	Numeric	Refer to section checksum calculation
End Of Trailer	CHAR [1]	'\r'	Carriage Return

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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
INFO HEADER			
Code	SHORT	'CF'	
Length	SHORT	Numeric	Size of (INFO HEADER + INFO DATA + INFO TRAILER)
Sequence Number	LONG	Numeric	Application sequence Number
INFO DATA			
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. The 'AO' and 'AC' events occur within the Indicative Index computation and dissemination period; therefore, the Indicative Close Value dissemination behavior shall remain unchanged.
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

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Net Change Indicator	CHAR [1]	Character	This field contains one of the following values. • '+' - if the current index is greater than previous indicative close index. • '-' - if the current index is less than previous indicative close index. • ' ' - if the current index is equal to previous indicative close index
INFO TRAILER			
Checksum	SHORT	Numeric	Refer to section checksum calculation
End Of Trailer	CHAR [1]	'\r'	Carriage Return

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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
INFO HEADER			
Code	SHORT	'CI'	
Length	SHORT	Numeric	Size of (INFO HEADER + INFO DATA + INFO TRAILER)
Sequence Number	LONG	Numeric	Application sequence number
INFO DATA			
Date	CHAR [11]	Character	Format: 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
INFO TRAILER			
Checksum	SHORT	Numeric	Refer to section checksum calculation
End Of Trailer	CHAR [1]	'\r'	Carriage Return

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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 features:

- 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 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.
- Algorithms are thread safe.
- Algorithms are 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);
```


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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;
                      }
               }
}
```


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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);
}
```


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7 Annexures

7.1 List of indices in NSE Index Feed

Sr. No.	Index Name	Broadcast Name
1	Nifty 50	NIFTY 50
2	Nifty IT	NIFTY IT
3	Nifty Next 50	NIFTY NEXT 50
4	Nifty Bank	NIFTY BANK
5	Nifty Midcap 100	NIFTY MIDCAP 100
6	Nifty 500	NIFTY 500
7	Nifty 100	NIFTY 100
8	Nifty Midcap 50	NIFTY MIDCAP 50
9	Nifty Realty	NIFTY REALTY
10	Nifty Infrastructure	NIFTY INFRA
11	INDIA VIX	INDIA VIX
12	Nifty Energy	NIFTY ENERGY
13	Nifty FMCG	NIFTY FMCG
14	Nifty MNC	NIFTY MNC
15	Nifty Pharma	NIFTY PHARMA
16	Nifty PSE	NIFTY PSE
17	Nifty PSU Bank	NIFTY PSU BANK
18	Nifty Services Sector	NIFTY SERV SECTOR
19	Nifty Smallcap 100	NIFTY SMLCAP 100
20	Nifty 200	NIFTY 200
21	Nifty Auto	NIFTY AUTO
22	Nifty Media	NIFTY MEDIA
23	Nifty Metal	NIFTY METAL
24	Nifty Dividend Opportunities 50	NIFTY DIV OPPS 50
25	Nifty Commodities	NIFTY COMMODITIES
26	Nifty India Consumption	NIFTY CONSUMPTION
27	Nifty Financial Services	NIFTY FIN SERVICE
28	Nifty50 Dividend Points	NIFTY50 DIV POINT
29	Nifty100 Liquid 15	NIFTY100 LIQ 15
30	Nifty CPSE	NIFTY CPSE
31	Nifty Growth Sectors 15	NIFTY GROWSECT 15
32	NIFTY50 TR 2X Leverage	NIFTY50 TR 2X LEV
33	NIFTY50 PR 2x Leverage	NIFTY50 PR 2X LEV
34	NIFTY50 TR 1X Inverse	NIFTY50 TR 1X INV
35	NIFTY50 PR 1X Inverse	NIFTY50 PR 1X INV
36	Nifty50 Value 20	NIFTY50 VALUE 20
37	NIFTY100 Quality 30	NIFTY100 QUALTY30

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38	Nifty Midcap Liquid 15	NIFTY MID LIQ 15
39	Nifty Private Bank	NIFTY PVT BANK
40	Nifty 8-13 yr G-Sec	NIFTY GS 8 13YR
41	Nifty 10 yr Benchmark G-Sec	NIFTY GS 10YR
42	Nifty 10 yr Benchmark G-Sec (Clean Price)	NIFTY GS 10YR CLN
43	Nifty 4-8 yr G-Sec Index	NIFTY GS 4 8YR
44	Nifty 11-15 yr G-Sec Index	NIFTY GS 11 15YR
45	Nifty 15 yr and above G-Sec Index	NIFTY GS 15YRPLUS
46	Nifty Composite G-sec Index	NIFTY GS COMPSITE
47	NIFTY50 Equal Weight	NIFTY50 EQL WGT
48	Nifty100 Equal Weight	NIFTY100 EQL WGT
49	Nifty100 Low Volatility 30	NIFTY100 LOWVOL30
50	Nifty Alpha 50	NIFTY ALPHA 50
51	NIFTY Midcap 150	NIFTY MIDCAP 150
52	NIFTY Smallcap 50	NIFTY SMALLCAP 50
53	NIFTY Smallcap 250	NIFTY SMALLCAP 250
54	NIFTY MidSmallcap 400	NIFTY MIDSMALLCAP 400
55	NIFTY200 Quality 30	NIFTY200 QUALITY 30
56	Nifty Financial Services 25/50	NIFTY FINSRV25 50
57	NIFTY Alpha Low-Volatility 30	NIFTY ALPHALOWVOL
58	Nifty200 Momentum 30	NIFTY200MOMENTM30
59	Nifty100 ESG Sector Leaders	NIFTY100ESGSECLDR
60	NIFTY HEALTHCARE INDEX	NIFTY HEALTHCARE
61	NIFTY CONSUMER DURABLES	NIFTY CONSR DURBL
62	NIFTY OIL & GAS	NIFTY OIL AND GAS
63	NIFTY500 MULTICAP 50:25:25	NIFTY500 MULTICAP
64	NIFTY LARGEMIDCAP 250	NIFTY LARGEMID250
65	NIFTY MIDCAP SELECT	NIFTY MID SELECT
66	NIFTY TOTAL MARKET	NIFTY TOTAL MKT
67	NIFTY MICROCAP 250	NIFTY MICROCAP250
68	NIFTY INDIA DIGITAL	NIFTY IND DIGITAL
69	NIFTY100 ESG	NIFTY100 ESG
70	NIFTY MIDCAP150 QUALITY 50	NIFTY M150 QLTY50
71	NIFTY INDIA MANUFACTURING	NIFTY INDIA MFG
74	Nifty200 Alpha 30	NIFTY200 ALPHA 30
75	Nifty Midcap150 Momentum 50	NIFTYM150MOMNTM50
76	Nifty India Corporate Group Index - Tata Group 25% Cap	NIFTY TATA 25 CAP
77	Nifty MidSmall Healthcare	NIFTY MIDSML HLTH
78	Nifty500 Multicap India Manufacturing 50:30:20	NIFTY MULTI MFG
79	Nifty500 Multicap Infrastructure 50:30:20	NIFTY MULTI INFRA

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80	BHARATBOND-APR25 (NOT IN USE)	BHARATBOND-APR25 (NOT IN USE)
81	Nifty BHARAT Bond Index - April 2030	BHARATBOND-APR30
82	Nifty BHARAT Bond Index - April 2031	BHARATBOND-APR31
83	Nifty BHARAT Bond Index - April 2032	BHARATBOND-APR32
84	Nifty BHARAT Bond Index - April 2033	BHARATBOND-APR33
85	Nifty India Defence	Nifty Ind Defence
86	Nifty India Tourism	Nifty Ind Tourism
87	Nifty Capital Markets	Nifty Capital Mkt
88	Nifty500 Momentum 50	Nifty500Momentm50
89	Nifty MidSmallcap400 Momentum Quality 100	NiftyMS400 MQ 100
90	Nifty Smallcap250 Momentum Quality 100	NiftySml250MQ 100
91	Nifty Top 10 Equal Weight	Nifty Top 10 EW
92	NIFTY Alpha Quality Low-Volatility 30	NIFTY AQL 30
93	NIFTY Alpha Quality Value Low-Volatility 30	NIFTY AQLV 30
94	Nifty EV & New Age Automotive	NIFTY EV
95	Nifty High Beta 50	NIFTY HIGHBETA 50
96	Nifty India New Age Consumption	NIFTY NEW CONSUMP
97	Nifty India Select 5 Corporate Groups (MAATR)	NIFTY CORP MAATR
98	Nifty Low Volatility 50	NIFTY LOW VOL 50
99	Nifty Mobility	NIFTY MOBILITY
100	NIFTY Quality Low-Volatility 30	NIFTY QLTY LV 30
101	Nifty Smallcap250 Quality 50	NIFTY SML250 Q50
102	Nifty Top 15 Equal Weight	NIFTY TOP 15 EW
103	NIFTY100 Alpha 30	NIFTY100 ALPHA 30
104	NIFTY100 Enhanced ESG	NIFTY100 ENH ESG
105	Nifty200 Value 30	NIFTY200 VALUE 30
106	Nifty500 Equal Weight	NIFTY500 EW
107	Nifty500 Multicap Momentum Quality 50	NIFTY MULTI MQ 50
108	NIFTY500 Value 50	NIFTY500 VALUE 50
109	Nifty Top 20 Equal Weight	NIFTY TOP 20 EW
110	Nifty Core Housing	NIFTY COREHOUSING
111	Nifty Financial Services Ex-Bank	NIFTY FINSEREXBNK
112	Nifty Housing	NIFTY HOUSING
113	Nifty IPO	NIFTY IPO
114	Nifty MidSmall Financial Services	NIFTY MS FIN SERV
115	Nifty MidSmall India Consumption	NIFTY MS IND CONS
116	Nifty MidSmall IT & Telecom	NIFTY MS IT TELCM
117	Nifty Non-Cyclical Consumer	NIFTY NONCYC CONS
118	Nifty Rural	NIFTY RURAL

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119	Nifty Shariah 25	NIFTY SHARIAH 25
120	Nifty Transportation & Logistics	NIFTY TRANS LOGIS
121	Nifty50 Shariah	NIFTY50 SHARIAH
122	Nifty500 LargeMidSmall Equal-Cap Weighted	NIFTY500 LMS EQL
123	Nifty500 Shariah	NIFTY500 SHARIAH
124	Nifty500 Quality 50	NIFTY500 QLTY50
125	Nifty500 Low Volatility 50	NIFTY500 LOWVOL50
126	Nifty500 Multifactor MQVLv 50	NIFTY500 MQVLV50
127	Nifty50 USD	Nifty50 USD
128	Nifty500 Flexicap Quality 30	Nifty500 Flexicap
129	Nifty Total Market Momentum Quality 50	Nifty TMMQ 50
130	Nifty India FPI 150	Nifty FPI 150
131	NIFTY SME EMERGE	Nifty SME Emerge
132	Nifty India Internet	Nifty Internet
133	Nifty Chemicals	Nifty Chemicals
134	Nifty Waves	Nifty Waves
135	Nifty India Infrastructure & Logistics	Nifty InfraLog
136	Nifty500 Healthcare	Nifty500 Health
137	Nifty India Railways PSU	Nifty RailwaysPSU
138	Nifty Conglomerate 50	NiftyConglomerate
139	Nifty MidSmallcap400 50:50	Nifty MidSmall 50 50
140	Nifty Cement	Nifty Cement
141	Nifty Smallcap 500	Nifty Smallcap 500
142	Nifty REITs & Realty	Nifty REITs Realty

List of Dummy indices:

Sr. No.	Index Name	Broadcast Name
72	INDEX1 NSETEST	INDEX1 NSETEST
73	INDEX2 NSETEST	INDEX2 NSETEST

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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
EGR	Electronic Gold Receipts
RFQ	Request For Quote
CTS	Continuous Trading Session
CAS	Closing Auction Session
VWAP	Volume Weighted Average Price

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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 lzo versions 2.03/2.09/2.10 for decompressing the packets received from NDAL?

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

3) Will the computation of the Index Value be impacted during the Closing Auction Session (CAS)?

   As mentioned in the Circular 73362, Dissemination of Indicative index during CAS shall be as follows:

   i. Since the CAS mechanism shall be implemented in phased manner, it is possible that certain constituents of any index are trading in CAS whereas remaining constituents of same index are trading in Continuous Trading Session (CTS) simultaneously. Thus, Exchange shall disseminate both the actual index value and the indicative index close value, during the CAS.

   ii. Actual index value when CAS is in progress shall be computed considering its constituents' prices as below:

   - Stocks for which CAS is not applicable: Real time LTP of CTS as per current logic.
   - Stocks for which CAS is applicable: LTP of CTS.

   iii. Indicative index close value when CAS is in progress shall be computed considering its constituents prices as below:

   - Stocks for which CAS is not applicable: VWAP of all the trades from 3.00 PM onwards.
   - Stocks for which CAS is applicable: Indicative equilibrium price of the stock during CAS.

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9 Support Information

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