



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

NSE INDIA

Reference n°: 20150630 – 18787 – 25847 – 26419

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Reference 20150630 – 18787 – 25847 – 26419
July 28, 2015

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FEEDOS™ NSE INDIA FEED DESCRIPTION

As part of the S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the NSE INDIA market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Closing Price](#)
- [4. Session Kinematics](#)
- [5. Special Behavior](#)
- [6. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the NSE INDIA market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the NSE INDIA market data stream.

1.1.1. Markets

The NSE INDIA market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the NSE INDIA market data stream

FeedOS Market ID	Market
XNSE	National Stock Exchange of India

The following example shows the complete list of markets available on the NSE INDIA market data stream and their IDs, returned by the dumps command:

```
MARKETS
market # 119      CC=IN/INDIA/MUMBAI,DESCR=NATIONAL STOCK EXCHANGE OF INDIA,
WEB=www.nseindia.com
MIC = XNSE
TimeZone = Asia/Calcutta
Country = IN
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the NSE INDIA market data stream for each market, returned by the dumps command. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XNSE CD      EMXXXX } qty: 2
{ XNSE CS      ERXXXX } qty: 26
{ XNSE CS      ESXXXX } qty: 11705
{ XNSE CS      EXXXXX } qty: 2243
{ XNSE ETF     EUXXXX } qty: 3963
{ XNSE GO      DBXTXX } qty: 146
{ XNSE GO      DBXXXX } qty: 647
{ XNSE GO      DCXXXX } qty: 53
{ XNSE INDEX   MRXXXX } qty: 35
{ XNSE WAR     RWXXXX } qty: 7
```

1.2. Types of Instruments

The following sections describe the instruments available on the NSE INDIA market data stream, according to their type:

- [1.2.1. Equities](#)
- [1.2.2. Indices](#)
- [1.2.3. Bonds](#)
- [1.2.4. Warrants.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 119/1017544 = 250578632
  PriceCurrency      string{INR}
  Symbol             string{TATAMOTORS}
  Description         string{TATA MOTORS LIMITED}
  SecurityType       string{CS}
  FOSMarketId        XNSE
  IssueDate          Timestamp{1984-10-23 18:30:00}
  CFICode            string{ESXXXX}
  RoundLot           float64{1}
  SecurityStatus     uint8{1}
  InternalCreationDate Timestamp{2015-05-27 16:18:29:161}
  InternalModificationDate Timestamp{2015-05-27 16:18:29:161}
  InternalSourceId   uint16{147}
  InternalEntitlementId NSE
  LocalCodeStr       string{TATAMOTORS_EQ}
  ISIN               string{INE155A01022}
  PriceIncrement_static float64{0.05}
  OperatingMIC        string{XNSE}
  OutstandingShares   int32{-2147483648}
  FaceValue           float64{2}
```

1.2.2. Indices

The sample below illustrates the details of an index:

```
instr # 119/1020139 = 250581227
  PriceCurrency      string{INR}
  Symbol             string{CNX_NIFTY}
  Description         string{CNX NIFTY}
  SecurityType       string{INDEX}
  FOSMarketId        XNSE
  CFICode            string{TIXXXX}
  InternalCreationDate Timestamp{2015-05-27 16:17:45:470}
  InternalModificationDate Timestamp{2015-05-27 16:17:45:470}
  InternalSourceId   uint16{218}
  InternalEntitlementId NSE
  LocalCodeStr       string{CNX_NIFTY}
  OperatingMIC        string{XNSE}
```

1.2.3. Bonds

The sample below illustrates the details of a bond:

```
instr # 119/1007222 = 250568310
  PriceCurrency      string{INR}
  Symbol             string{HUDCO}
  Description         string{8.20 NCD05MAR27 FV 1000}
  SecurityType       string{GO}
  FOSMarketId        XNSE
  IssueDate          Timestamp{2002-03-20 18:30:00}
  CFICode            string{DBXXX}
  RoundLot           float64{1}
  SecurityStatus     uint8{1}
  InternalCreationDate Timestamp{2015-05-04 13:42:12:401}
  InternalModificationDate Timestamp{2015-05-04 13:42:12:401}
  InternalSourceId   uint16{147}
  InternalEntitlementId NSE
  LocalCodeStr       string{HUDCO_N2}
  ISIN               string{INE031A07840}
  PriceIncrement_static float64{0.01}
  OperatingMIC        string{XNSE}
  OutstandingShares   int32{25182247}
  FaceValue           float64{1000}
```

1.2.4. Warrants

The sample below illustrates the details of a warrant:

```
instr # 119/1012901 = 250573989
  PriceCurrency      string{INR}
  Symbol             string{IBULHSGFIN}
  Description         string{INDIABULLS HSG FIN LTD}
  SecurityType       string{WAR}
  FOSMarketId        XNSE
  IssueDate          Timestamp{2003-07-23 18:30:00}
  CFICode            string{RWXXX}
  RoundLot           float64{20000}
  SecurityStatus     uint8{3}
  InternalCreationDate Timestamp{2015-04-10 15:01:36:324}
  InternalModificationDate Timestamp{2015-04-10 15:01:36:324}
  InternalSourceId   uint16{147}
  InternalEntitlementId int32{1189}
  LocalCodeStr       string{IBULHSGFIN_K1}
  ISIN               string{INE148I13017}
  PriceIncrement_static float64{0.05}
  OperatingMIC        string{XNSE}
  OutstandingShares   int32{27500000}
  FaceValue           float64{5}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the NSE INDIA market data stream:

- [1.3.1. SecurityStatus](#)
- [1.3.2. OperatingMIC](#)

1.3.1. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the NSE INDIA market data stream are disseminated via FeedOS data stream in *Referential* to indicate the status of an instrument.

FeedOS implementation of the tag SecurityStatus is described in the table below:

Table 2 SecurityStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityStatus	FeedOS tag name.
Numeric ID	965	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	UInt8 data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

1.3.2. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the NSE INDIA market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the tag operatingMIC is described in the table below:

Table 3 OperatingMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	OperatingMIC	FeedOS tag name.
Numeric ID	9533	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	XNSE	National Stock Exchange of India

2. Quotation Data

The sections below describe the characteristics of the quotation data on the NSE INDIA market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)

- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the NSE INDIA market data stream:

```
InstrumentStatusL1
-- 119/1008974
    BID: 34.25      393
    ASK: 34.45      116
    LastPrice                float64{34.25}
    DailyHighPrice           float64{35.8}
    DailyLowPrice            float64{34}
    DailyTotalVolumeTraded   float64{36901}
    DailyTotalAssetTraded    float64{1291535}
    InternalDailyOpenTimestamp    Timestamp{2015-04-27 03:45:00:442}
    InternalDailyCloseTimestamp   Timestamp{2015-04-24 10:00:00:184}
    InternalDailyHighTimestamp    Timestamp{2015-04-27 03:46:53:739}
    InternalDailyLowTimestamp     Timestamp{2015-04-27 03:45:15:055}
    InternalPriceActivityTimestamp Timestamp{2015-04-27 09:35:05:472}
    PriceActivityMarketTimestamp  Timestamp{2015-04-27 09:35:05}
    LowLimitPrice              float64{27.75}
    HighLimitPrice              float64{41.55}
    TradingStatus                17=ReadyToTrade
    DailyOpeningPrice            float64{35}
    PreviousDailyTotalVolumeTraded float64{31082}
    PreviousDailyTotalAssetTraded float64{1091154.85}
    PreviousDailyClosingPrice     float64{34.65}
    PreviousBusinessDay           Timestamp{2015-04-24}
    CurrentBusinessDay            Timestamp{2015-04-27}
    LastAuctionPrice              float64{35}
    LastAuctionVolume             float64{1254}
    PreviousInternalDailyClosingPriceType char{a}
    InternalLastAuctionTimestamp   Timestamp{2015-04-27 03:36:20:762}
    InternalDailyBusinessDayTimestamp Timestamp{2015-04-27 01:30:00:437}
    DailyOpeningPriceTimestamp     Timestamp{2015-04-27 03:45:04}
    DailyHighPriceTimestamp        Timestamp{2015-04-27 03:46:53}
    DailyLowPriceTimestamp         Timestamp{2015-04-27 03:45:14}
    PreviousDailyClosingPriceTimestamp Timestamp{2015-04-24 10:01:17}
    InternalDailyVWAP             float64{35}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the NSE INDIA market data stream are disseminated via FeedOS data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#

- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag **Trading Status** is described in the table below:

Table 4 Trading Status of the NSE INDIA market data stream – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	16	Trade Dissemination Time
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

The following section describe the specific quotation tags available on the NSE INDIA market data stream:

- [2.3.1. Other Values.](#)

2.3.1. Other Values

The following sections describe the specific quotation tags available on the NSE INDIA market data stream:

- [2.3.1.1. InternalDailyClosingPriceType.](#)

2.3.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the NSE INDIA market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the internal daily closing price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag InternalDailyClosingPriceType is described in the table below (the values currently disseminated are highlighted in **green**):

Table 5 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An internal specific value , detailing the type of daily closing price, as described below.
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	Manual – Price disseminated manually (in case of production correction).

2.4. MBL and MBO Data *

The MBL and MBO books are full depth.

3. Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If the instrument has an auction phase, the market sends the last auction price, which becomes the closing price. When a stock splits, the closing price is adjusted after the closing. The settlement price is handled when provided by the market.

* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

4. Session Kinematics

Some instruments follow a multi-session kinematics, as described in the table below:

Table 6 Possible multi-session kinematics example (New Delhi Standard Time)

Session	Trading Hours (New Delhi Time)	Signal	Event
I	09:30	OPEN	<ul style="list-style-type: none"> • TradingSessionId = 1 • RESET DailyOpeningPrice • RESET DailyClosingPrice • RESET DailyTotalVolumeTraded • RESET SessionTotalAssetTraded • RESET SessionClosingPrice • PreviousDailyClosingPrice = DailyClosingPrice • SessionOpeningPrice • CurrentBusinessDay = today's trade date • PreviousDailyTotalVolumeTraded = DailyTotalVolumeTraded
	10:30	close	
II	10:30	open	<ul style="list-style-type: none"> • Trading Session ID +1 • RESET SessionClosingPrice • RESET SessionHigh/Low Price • PreviousSessionOpeningPrice = SessionOpeningPrice of the previous SessionID • SessionOpeningPrice
	11:30	close	
III	11:30	open	<ul style="list-style-type: none"> • Trading Session ID +1 • RESET SessionClosingPrice • RESET SessionHigh/Low Price • PreviousSessionOpeningPrice = SessionOpeningPrice of the previous SessionID • SessionOpeningPrice
	12:30	close	
IV	12:30	open	<ul style="list-style-type: none"> • Trading Session ID +1 • RESET SessionClosingPrice • RESET SessionHigh/Low Price • PreviousSessionOpeningPrice = SessionOpeningPrice of the previous SessionID • SessionOpeningPrice
	13:30	close	
V	13:30	open	<ul style="list-style-type: none"> • Trading Session ID +1 • RESET SessionClosingPrice • RESET SessionHigh/Low Price • PreviousSessionOpeningPrice = SessionOpeningPrice of the previous SessionID • SessionOpeningPrice
	14:30	close	
VI	14:30	open	<ul style="list-style-type: none"> • DailyClosingPrice • DailyTotalVolumeTraded • SessionClosingPrice • PreviousDailyClosingPrice = DailyClosingPrice of the previous trading day • RESET TradingSessionId (invalid)
	15:30	CLOSE	

Note Single-session instruments, such as the equities, follow a different, simplified kinematics, as shown below:

09:00 – 09:08	Pre-Open Phase
09:15 – 15:30	Regular Trading
15:40 – 16:00	Closing Phase

5. Special Behavior

The following sections describe the special behavior of the NSE INDIA market data stream:

- [5.1. Level1 Market Data Kinematics – OPEN](#)
- [5.2. Theoretical Opening Price for Indices](#)
- [5.3. AT_OPEN Prices](#)
- [5.4. Trades Removal](#)
- [5.5. Feed Delay Removal](#)
- [5.6. Microsecond Timestamp Precision.](#)

5.1. Level1 Market Data Kinematics – OPEN

Effective June 2015, the OPEN signal in the Level1 Market Data Kinematics is trade-independent, as shown in the example below:

```

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU 00:30:33:130.546 250581080 HighLimitPrice=? LowLimitPrice=?
VU 02:45:26:991.251 250581080 HighLimitPrice=3.85 LowLimitPrice=3.15
SI 04:00:00:341.434 250581080 OPEN 3.5
TE 04:00:00:341.434 250581080 3.5 * * * * * 0
VU 04:00:00:341.434 250581080 TradingSessionId=1 SessionOpeningPrice=?
TradingStatus=5
TE 04:00:02:000.408 250581080 * * * * 3.7 401
TE 04:04:19:488.162 250581080 * * * * 3.7 411

```

5.2. Theoretical Opening Price for Indices

Effective June 2015, the indices are sending the Theoretical Opening Price via the tag LastAuctionPrice between 03:30 UTC and OPEN time, as shown in the example below:

```

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU 03:30:00:182.887 250581227 TradingStatus=21
VU 03:30:22:170.748 250581227 LastAuctionPrice=8436.35
VU 03:30:23:183.534 250581227 LastAuctionPrice=8439.35
VU 03:37:50:347.106 250581227 LastAuctionPrice=8326.9
VU 03:37:51:339.198 250581227 LastAuctionPrice=8326.4
SI 03:37:52:355.673 250581227 OPEN 8327.1
TE 03:37:52:355.673 250581227 8327.1 * * * * * OHLy
VU 03:37:52:355.673 250581227 LastAuctionPrice=8327.1
VU 03:45:00:299.696 250581227 TradingStatus=17

```

5.3. AT_OPEN Prices

Effective **June 2015**, in the Level1 Market Data Kinematics, the tags LastAuctionPrice, LastAuctionVolume and the AT_OPEN price will be disseminated during the PreOpen Phase:

```

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU  null                250578632  HighLimitPrice=532.75  LowLimitPrice=435.95
VU  null                250578632  TradingStatus=21
TE  03:30:01:000.051    250578632  *      *      AT_OPEN 8854    482.95  1
VU  03:30:01:000.051    250578632  LastAuctionPrice=?    LastAuctionVolume=?
VU  03:30:02:000.643    250578632  LastAuctionPrice=525  LastAuctionVolume=1416
VU  03:30:03:000.745    250578632  LastAuctionPrice=526.6 LastAuctionVolume=1433

```

5.4. Trades Removal

Effective **June 2015**, there are no more trades, as shown in the example below:

```

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU  09:59:59:000.125    250578632  LastTradePrice=483.7  LastTradeQty=1
DailyTotalVolumeTraded=7889125  DailyTotalAssetTraded=3818809847.5

```

5.5. Feed Delay Removal

Effective **June 2015**, the NSE INDIA market data stream is no longer delayed.

5.6. Microsecond Timestamp Precision

Effective **June 2015**, the server timestamps displays microsecond units on the Level1 Market Data, as shown in the example below (highlighted in **green**):

```

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE  04:00:00:341.434    250581080  3.5    *      *      *      *      *      0

```

6. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: <https://support.quanthouse.com>.