

JSON Fields:

type - Message Type
chan - Channel Code
stime - Sending Time
otime - Original Time
ttime - Transact Time
prev_close - Previous Closing Price
market - Market Code
state - Market Status Code
vol - Traded Volume
val - Traded Value
trades - No. of trades
md - Market Data Object
md_type - Market Data Type

Message Types “**type**”:

STSN - Statistics of Snapshot Data Channel
REJECT - Business Reject
TSTA - Trading Session Status
SSTA - Security Status
NEWS - News
SNAP - Snapshot Data

Channel Types “**chan**”:

STA - Trading Session / Security Status
NWS - News Message
SIDX - Snapshot: Index
SSHR - Snapshot: Share
SFND - Snapshot: Fund
SBND - Snapshot: Bond
SSDF - Snapshot: Stock Deliverable Future
SSDO - Snapshot: Stock Deliverable Option
SSIO - Snapshot: Stock Index Option
SSIF - Snapshot: Stock Index Future
SSQR - Snapshot: Equities Square Up
SODL - Snapshot: Odd Lot
SFSQ - Snapshot: Futures Square Up

Market Data Fields “**md**”:

buy - buy
sell - sell
price - latest price
index - current index
open - open price / index
close - closing price / index
sett_price - settlement price
high - highest price / index
low - lowest price / index
fluc1 - fluctuation 1
fluc2 - fluctuation 2
buy_stat - buy statistics (Weighted Average Price)
sell_stat - sell statistics (Weighted Average Price)
per1 - PE ratio 1
per2 - PE ratio 2
prev_nav - fund prev NAV
inav - ETF INAV
prev_close - previous close index
open - open index
high - max index
low - min index
uc - upper price limit
lc - lower price limit
pos_qty - position quantity

Market Codes “**market**”:

REG - Regular Market
BNB - Bills and Bond Market
SDF - Stock Deliverable Future Market
SOPT - Stock Option Market
IOPT - Index Option Market
SIF - Stock Index Future Market
ODL - Odd Lot Market
NDM - Negotiated Deal Market
SQR - Equities Square Up Market
FSQ - Futures Square Up Market
TRM - Trade Rectification and Modification Market

Trading Session “**TSTA**” status “**state**”:

- S** - starting (before market open)
- O** - open call auction
- T** - continuous auction
- B** - trading break
- N** - normal call auction
- C** - close call auction
- A** - after-hour-trading
- E** - market closed

Equity/Index “**SNAP**” session status “**state**”:

1st Letter

- S** - starting (before market open)
- O** - open call auction
- T** - continuous auction
- B** - trading break
- N** - normal call auction
- C** - close call auction
- H** - Temporary Suspension
- A** - after-hour-trading
- V** - break for circuitbreaker
- E** - market closed

2nd digit:

- 0** = normal status
- 1** = suspended for a whole day