

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : CURRENCY DERIVATIVES**

Download Ref No : NSE/CD/27070

Date : July 02, 2014

Circular Ref. No : 031/2014

All Members,

Market Data

The exchange provides the following types of market data to its trading members:

Sr. No	Market data type	Segment
1.	One second frequency broadcast (up to 5 depth)	Capital Markets (CM) Futures & Options (FO) Currency Derivatives (CD)
2.	Tick by Tick via TCP protocol	Capital Markets (CM) Futures & Options (FO) Currency Derivatives (CD)
3.	Tick by Tick via UDP Multicast	Futures & Options (FO) Currency Derivatives (CD)

Members may refer to the annexures for details on content and connectivity with respect to each of the above market data type (includes additional streams to be made available).

For and on behalf of
National Stock Exchange of India Limited

Suprabhat Lala
Vice President

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Annexure I

One second frequency broadcast (up to 5 depth)

Stream	Security / Contracts	Multicast IP	Approximate bandwidth utilization
Broadcast currently available as per circular NSE/CD/23053 dated March 26, 2013			
CM	All Active	239.50.50.12	450 Kbps
CD	All Active	239.50.50.72	150 Kbps
FO	Most Active	239.50.50.21	350 Kbps
FO – Stream A (Primary)	Active	239.50.50.22	1.5 Mbps
FO – Stream A (Secondary)	Active	239.50.50.27	1.5 Mbps
Additional Streams to be made available from July 07, 2014			
FO –Stream B (Primary)	NIFTY option contracts, CNX	239.50.51.21	1.5 Mbps
FO –Stream B (Secondary)	Infra contracts	239.50.51.121	1.5 Mbps
FO –Stream C (Primary)	NIFTY futures contracts	239.50.51.22	1.5 Mbps
FO –Stream C (Secondary)	All other Index futures and option contracts (other than NIFTY and CNX Infra), Stock futures and Options (For symbol starting A to D)	239.50.51.122	1.5 Mbps
FO –Stream D (Primary)	Stock futures and Options (For symbol starting E to M)	239.50.51.24	1.5 Mbps
FO –Stream D (Secondary)		239.50.51.124	1.5 Mbps
FO –Stream E (Primary)	Stock futures and Options (For symbol starting N to Z)	239.50.51.23	1.5 Mbps
FO –Stream E (Secondary)		239.50.51.123	1.5 Mbps

The additional FO streams (from B to E) shall be made available to members with effect from July 7, 2014.

Members with multiple lease line connectivity and colocation connectivity can send in their requests to the Exchange to avail this additional market data. Such members are advised to contact on Toll free number 1800 2200 53 or write to us providing Trading Member code, Trading member name and TAP IP at email id msm@nse.co.in for availing this facility.

All requests received up to 5:00 p.m. on any working day shall be made effective from the next working day, subject to necessary connectivity being available with such requesting members.

Annexure II

Tick by Tick via TCP protocol

Category	Security / Contract	Applicable segment
Tick by Tick	All securities / contracts	CM, FO and CD
Tick by Tick - Snapshot recovery	All securities / contracts	FO
Tick by Tick - Bucket	Member defined buckets	FO

Annexure III

Tick by Tick via UDP Multicast

Category	Security / Contract	Applicable segment
Tick by Tick	All securities / contracts	FO and CD
Tick by Tick - Bucket #	Exchange defined buckets	FO and CD

#Market data broadcast TBT over multicast with bucket functionality shall be made available to members with effect from July 7, 2014.