

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

Download Ref No : NSE/CD/29287

Date : March 27, 2015

Circular Ref. No : 007/2015

All Members,

Consolidated circular on Market Data

This circular is in consolidation of all the previous circulars issued by Currency Derivatives Segment on Market data broadcast.

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

S No.	Market Type Data	Segment
1.	One second frequency broadcast (up to 5 depth)	Capital Market (CM) Futures & Options (FO) Currency Derivatives (CD)
2.	Tick by Tick via TCP Protocol	Capital Market (CM) Futures & Options (FO) Currency Derivatives (CD)
3.	Tick by Tick via UDP Multicast	Capital Market (CM) 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.

For and on behalf of
National Stock Exchange of India Limited

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Annexure – 1

One second frequency Market data broadcast (up to 5 depth)

Stream	Security / Contracts	Multicast IP	Approximate bandwidth utilization
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)		239.50.50.27	1.5 Mbps
FO –Stream B (Primary)	NIFTY option contracts	239.50.51.21	1.5 Mbps
FO –Stream B (Secondary)		239.50.51.121	1.5 Mbps
FO –Stream C (Primary)	NIFTY futures contracts All other Index futures and option contracts (other than NIFTY and BANKNIFTY), Stock futures and Options (For symbol starting A to D)	239.50.51.22	1.5 Mbps
FO –Stream C (Secondary)		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
FO –Stream F (Primary)	BANKNIFTY futures and option contracts	239.50.51.25	1.5 Mbps
FO –Stream F (Secondary)		239.50.51.125	1.5 Mbps

Note: There are no separate charges for availing above market data broadcast (up to 5 depth). Member can avail the above broadcast through the same connectivity availed for receiving interactive data.

Members with multiple lease line connectivity and colocation connectivity can send in their requests to the Exchange to avail this 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 – 2

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

Tick by Tick via UDP Multicast

Category	Security / Contract	Applicable segment
Tick by Tick	All securities / Contracts	CM, FO and CD
Tick by Tick – Bucket	Member defined buckets	FO and CD

Exchange offers following telecommunication connectivity:

Connectivity category	‘T’
Bandwidth	2 Mbps
Types of Scenario’s	T1 – Single Leased Line T2 – Dual Leased Lines to one or two POP’s
Cost :	
Interest free security deposit (Rs.)	1,00,000/-
Annual recovery charges (Rs.) *	1,00,000/-
Installation charges (Rs.) **	Up to 15,000/-
Last mile charges (Rs.) #	As per the rate card
Hardware rent (Rs.) #	10,000/- to 20,000/-

* Amount is exclusive of Service Tax

** Charges may vary depending on the service provider

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Note:

- Charges for availing Tick by Tick via TCP protocol in Co-location is at the rate of Rs.1,00,000/- p.a. (amount is exclusive of service tax).
- Charges for availing Tick by Tick via UDP Multicast in Co-location is at the rate of Rs. 1,00,000/- p.a. per full rack and at the rate of Rs.50,000/- p.a. per half rack. (Amount is exclusive of service tax).