

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

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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 annexure for details with respect to each of the above market data.

For and on behalf of
National Stock Exchange of India Limited

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Chief Manager

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Annexure

A) One second frequency Market data broadcast (up to 5 depth)				
Stream	Security / Contracts	Multicast IP	Port	Approx bandwidth utilization
CM (Primary)	Active	239.50.50.12	10812	450 Kbps
CM (Secondary)		239.50.50.17	10817	450 Kbps
CD (Primary)	Active	239.50.50.72	10872	150 Kbps
CD (Secondary)		239.50.50.77	10877	150 Kbps
FO (Primary)	Most Active	239.50.50.21	10821	350 Kbps
FO (Secondary)		239.50.50.26	10826	350 Kbps
FO – Stream A (Primary)	Active	239.50.50.22	10822	1.5 Mbps
FO – Stream A (Secondary)		239.50.50.27	10827	1.5 Mbps
FO – Stream B (Primary)	NIFTY option contracts	239.50.51.21	15021	1.5 Mbps
FO – Stream B (Secondary)		239.50.51.121	15121	1.5 Mbps
FO – Stream C (Primary)	NIFTY futures contracts	239.50.51.22	15022	1.5 Mbps
FO – Stream C (Secondary)	All other Index futures and option contracts (other than NIFTY and BANKNIFTY), Stock futures and Options (For symbol starting A to D)	239.50.51.122	15122	1.5 Mbps
FO – Stream D (Primary)	Stock futures and Options (For symbol starting E to M)	239.50.51.24	15024	1.5 Mbps
FO – Stream D (Secondary)		239.50.51.124	15124	1.5 Mbps
FO – Stream E (Primary)	Stock futures and Options (For symbol starting N to Z)	239.50.51.23	15023	1.5 Mbps
FO – Stream E (Secondary)		239.50.51.123	15123	1.5 Mbps
FO – Stream F (Primary)	BANKNIFTY futures and option contracts	239.50.51.25	15025	1.5 Mbps
FO – Stream F (Secondary)		239.50.51.125	15125	1.5 Mbps
B) One second frequency New Market data structure broadcast (up to 5 depth)				
CM –(Primary)	Most Active	239.50.52.12	25012	700 Kbps
		239.50.50.13	10813	
CM – (Secondary)	Most Active	239.50.52.132	25132	700 Kbps
		239.50.50.18	10818	
FO – (Primary)	Most Active	239.50.52.42	25042	750 Kbps
		239.50.50.23	10823	
FO – (Secondary)	Most Active	239.50.52.162	25162	750 Kbps
		239.50.50.28	10828	
FO – (Primary)	Active	239.50.52.41	25041	1.1 Mbps
		239.50.50.23	10823	
FO – (Secondary)	Active	239.50.52.161	25161	1.1 Mbps
		239.50.50.28	10828	
CD – (Primary)	Most Active	239.50.52.72	25072	100 Kbps
		239.50.50.73	10873	
CD – (Secondary)	Most Active	239.50.52.192	25192	100 Kbps
		239.50.50.78	10878	
C) Tick by Tick (TBT) via TCP protocol				
CM, FO and CD (TBT)	All securities / Contracts	-	-	-
FO (TBT Snapshot recovery)	All securities / Contracts	-	-	-
FO (TBT Bucket)	Member defined buckets	-	-	-
D) Tick by Tick (TBT) via UDP Multicast				
CM, FO and CD (TBT)	All securities / Contracts	-	-	-
FO and CD (TBT Bucket)	Exchange defined buckets	-	-	-

Note: There are no separate charges for availing the market data broadcast up to 5 depth. Member can avail the broadcast up to 5 depth through the same connectivity availed for receiving interactive data. With regards to new market data structure broadcast, members are requested to ensure that both the IP/Ports mentioned against the respective broadcast are configured.