

National Stock Exchange Of India Limited
Department : MEMBER SERVICE DEPARTMENT

Download Ref No: NSE/MSD/42286

Date : October 1, 2019

Circular Ref. No: 50/2019

All Members,

Market Data - Changes in Existing Stream Broadcast in Futures & Options Segment

This circular is in continuation to Exchange consolidated circular NSE/MSD/40007 dated January 22, 2019 on Market data broadcast.

Members may kindly note the summary of changes and their effective dates as mentioned below:

Sr. No.	Change	Sections updated
1	FO segment Broadcast Streams H and I are being discontinued. Accordingly, all Stock futures and Options contracts are being re-distributed across broadcast Streams D, E and G.	Table C (additional streams in FO segment - 1second frequency 5 depth data) of Annexure 1 of above circular
2	FO segment MTBT Broadcast Streams 7 and 8 are being discontinued. Accordingly, all Stock futures and Options contracts are being re-distributed across broadcast Stream ID 3, 4 and 6.	Section B - FO Multicast Tick-by-Tick broadcast parameters of Annexure 2 of above circular

The changes shall be effective from mock of **October 5, 2019** and will be available in the Live environment with effect from **October 7, 2019**.

Below are the updated annexures for details regarding the Contracts broadcasted in the respective streams / Stream Id's.

**For and on behalf of
National Stock Exchange of India Limited**

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Annexure 1 – Updated Table C

Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc. on additional streams available only in FO segment

Stream	Security / Contracts	Multicast IP	Port	Approx. bandwidth utilization
FO Stream B (Source 1)	NIFTY option contracts	239.50.51.21	15021	1.5 Mbps
		239.50.51.20	15020	
FO Stream B (Source 2)		239.50.51.121	15121	1.5 Mbps
		239.50.51.20	15020	
FO Stream C (Source 1)	NIFTY futures contracts, all other Index futures and option contracts (other than NIFTY and BANKNIFTY)	239.50.51.22	15022	1.5 Mbps
		239.50.51.20	15020	
FO Stream C (Source 2)		239.50.51.122	15122	1.5 Mbps
		239.50.51.20	15020	
FO Stream D (Source 1)	Stock futures and Options (For symbol starting A to G)	239.50.51.23	15023	1.5 Mbps
		239.50.51.20	15020	
FO Stream D (Source 2)		239.50.51.123	15123	1.5 Mbps
		239.50.51.20	15020	
FO Stream E (Source 1)	Stock futures and Options (For symbol starting H to M)	239.50.51.24	15024	1.5 Mbps
		239.50.51.20	15020	
FO Stream E (Source 2)		239.50.51.124	15124	1.5 Mbps
		239.50.51.20	15020	
FO Stream F (Source 1)	BANKNIFTY futures and option contracts	239.50.51.25	15025	1.5 Mbps
		239.50.51.20	15020	
FO Stream F (Source 2)		239.50.51.125	15125	1.5 Mbps
		239.50.51.20	15020	
FO Stream G (Source 1)	Stock futures and Options (For symbol starting N to Z)	239.50.51.26	15026	1.5 Mbps
		239.50.51.20	15020	
FO Stream G (Source 2)		239.50.51.126	15126	1.5 Mbps
		239.50.51.20	15020	

Annexure 2 – Updated Section B for FO segment

Tick by Tick order and trade data via Multicast (MTBT) Multicast IP address and port are as below:

FO						
Stream ID	Contents	Source 1		Source 2 (Delayed Feed)		Approx. bandwidth utilization
		Multicast IP	Port	Multicast IP	Port	
1	Nifty options	239.70.70.41	17741	239.70.70.31	10831	9.0 Mbps
2	NIFTY futures contracts & all other Index futures and option contracts (other than NIFTY and BANKNIFTY)	239.70.70.42	17742	239.70.70.32	10832	2.0 Mbps
3	Stock futures and Options (For symbol starting A to G)	239.70.70.43	17743	239.70.70.33	10833	-*
4	Stock futures and Options (For symbol starting H to M)	239.70.70.44	17744	239.70.70.34	10834	-*
5	BANKNIFTY futures and options	239.70.70.45	17745	239.70.70.35	10835	20.0 Mbps
6	Stock futures and Options (For symbol starting N to Z)	239.70.70.46	17746	239.70.70.36	10836	-*

* To be communicated later.

General Notes applicable for all types of market data broadcast:

- The size of broadcast indicated above is an estimated approximation and shall change depending upon the market activity. Thus, Market participants are strongly advised to monitor and adequately size their infrastructure and systems while subscribing to these feeds.
- With respect to using Exchange data, Member's may kindly take note of Exchange circular NSE/MEM/26958 dated June 19, 2014. Exchange data can be used by Member's clients who are registered for trading with the member on the Exchange in any segment.
- National Stock Exchange of India Limited ("NSEIL") strongly recommends its members to build resilience and redundancy in their subscription to market data broadcast provided by NSEIL, to ensure continuity of their business operations. NSEIL has made enabling provisions for members to implement redundancies by providing two sources of data and/or data recovery mechanisms. Members shall be solely responsible for implementing and maintaining redundancy for market data broadcast subscribed from NSEIL. NSEIL shall not be held liable in any manner whatsoever including but not limited to for any disconnection, excess bandwidth utilization, related latency issues' etc. which arises out of the member's decisions on market data broadcast configurations.