National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/42696	Date : November 20, 2019
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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 and circular no. NSE/MSD/42286 dated October 01, 2019 for 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 for BANKNIFTY contracts are being re-distributed across broadcast Streams C and F.	Table C (additional streams in FO segment - 1second frequency 5 depth data) of Annexure 1 of above circular
2	FO segment MTBT Broadcast for BANKNIFTY contracts are being re-distributed across broadcast Streams 2 and 5.	Section B - FO Multicast Tick-by-Tick broadcast parameters of Annexure 2 of above circular

The changes shall be effective from mock of December 07, 2019 and will be available in the live environment with effect from December 09, 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, BANKNIFTY futures and all other Index (futures and option) contracts	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 and numeric)	239.50.51.23	15023	1.8 Mbps
		239.50.51.20	15020	
FO Stream D (Source 2)		239.50.51.123	15123	1.8 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	1.8 Mbps
		239.50.51.20	15020	
FO Stream E (Source 2)		239.50.51.124	15124	1.8 Mbps
		239.50.51.20	15020	
FO Stream F (Source 1)	BANKNIFTY options 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	1.8 Mbps
		239.50.51.20	15020	
FO Stream G (Source 2)		239.50.51.126	15126	1.8 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, BANKNIFTY futures and all other Index (futures and option) contracts	239.70.70.42	17742	239.70.70.32	10832	-*
3	Stock futures and Options (For symbol starting A to G and numeric)	239.70.70.43	17743	239.70.70.33	10833	13.0 Mbps
4	Stock futures and Options (For symbol starting H to M)	239.70.70.44	17744	239.70.70.34	10834	13.0 Mbps
5	BANKNIFTY options contracts	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	15.0 Mbps

** 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.*