

National Stock Exchange Of India Limited
Department : MEMBER SERVICE

Download Ref No: NSE/MSD/42935

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All Members,

Market Data - Enhancements and Introduction of additional streams

This circular is in continuation to Exchange consolidated circular NSE/MSD/40007 dated January 22, 2019, circular no. NSE/MSD/42286 dated October 01, 2019 and circular no. NSE/MSD/42696 dated November 20, 2019 on Market data broadcast.

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

Sr. No.	Change	Details	Applicable Dates
1	Stream-wise broadcast (1 second frequency 5 depth data) to be introduced in the Capital Market (CM) segment	4 new streams shall be made available in CM Segment. Kindly Refer Annexure A for details.	Effective from mock to be conducted in the month of February 2020 .*
2	Discontinuation of the FO Segment Most Active Broadcast category & enrichment of FO stream A broadcast	Refer Annexure B for details	To be discontinued from mock to be conducted in the month of January 2020 .*
3	Consolidation of data structures and consequent discontinuation of broadcast under New Market data structure in CM, FO, CD and COM segments	Refer Annexure C for details	To be discontinued from mock to be conducted in the month of April 2020 .*

* Exact dates shall be communicated subsequently.

For and on behalf of
National Stock Exchange of India Limited

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Annexure A
NEW INTRODUCTION

Stream Broadcasts in CM segment: Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc.

Stream**	Security / Contracts**	Multicast IP	Port	Approx. bandwidth utilization
CM Stream 1 (Source 1)	As per master stream file	239.50.51.11	15011	_***
		239.50.51.10	15010	
CM Stream 1 (Source 2)		239.50.51.111	15111	_***
		239.50.51.10	15010	
CM Stream 2 (Source 1)	As per master stream file	239.50.51.13	15013	_***
		239.50.51.10	15010	
CM Stream 2 (Source 2)		239.50.51.113	15113	_***
		239.50.51.10	15010	
CM Stream 3 (Source 1)	As per master stream file	239.50.51.14	15014	_***
		239.50.51.10	15010	
CM Stream 3 (Source 2)		239.50.51.114	15114	_***
		239.50.51.10	15010	
CM Stream 4 (Source 1)	As per master stream file	239.50.51.12	15012	_***
		239.50.51.10	15010	
CM Stream 4 (Source 2)		239.50.51.112	15112	_***
		239.50.51.10	15010	

** Member are required to refer the Master Files for MTBT in CM segment i.e.

cm_contract_stream_info.csv

for details regarding tokens broadcasted in the individual stream.

*** Approx. bandwidth utilization to be communicated later.

Annexure B
REVISED TABLE

Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc.

Stream	Security / Contracts	Multicast IP	Port	Approx. bandwidth utilization	Remarks
CM (Source 1)	Active	239.50.50.12	10812	600 Kbps	-
CM (Source 2)		239.50.50.17	10817	600 Kbps	-
CD (Source 1)	Active	239.50.50.72	10872	300 Kbps	-
CD (Source 2)		239.50.50.77	10877	300 Kbps	-
FO (Source 1)	Most Active	239.50.50.21	10821	850 Kbps	Shall be discontinued w.e.f January 2020 contingency mock
FO (Source 2)		239.50.50.26	10826	850 Kbps	
FO Stream A (Source 1)	Active	239.50.50.22	10822	2.5 Mbps	-
FO Stream A (Source 2)		239.50.50.27	10827	2.5 Mbps	-
CO (Source 1)	Active	239.50.50.51	18051	5 Kbps	-
CO (Source 2)		239.50.50.56	10856	5 Kbps	-
SLBM	Active	239.50.50.61	10861	-	-

Annexure C
DISCONTINUATION

Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc. (New Market data structure broadcast).

Stream	Security / Contracts	New MKT Data	Multicast IP	Port	Approx. bandwidth utilization
CM (Source 1)	Most Active	Y	239.50.52.12	25012	800 Kbps
		N	239.50.50.13	10813	
CM (Source 2)	Most Active	Y	239.50.52.132	25132	800 Kbps
		N	239.50.50.18	10818	
FO (Source 1)	Most Active	Y	239.50.52.42	25042	1 Mbps
		N	239.50.50.23	10823	
FO (Source 2)	Most Active	Y	239.50.52.162	25162	1 Mbps
		N	239.50.50.28	10828	
FO (Source 1)	Active	Y	239.50.52.41	25041	1.4 Mbps
		N	239.50.50.23	10823	
FO (Source 2)	Active	Y	239.50.52.161	25161	1.4 Mbps
		N	239.50.50.28	10828	
CD (Source 1)	Most Active	Y	239.50.52.72	25072	200 Kbps
		N	239.50.50.73	10873	
CD (Source 2)	Most Active	Y	239.50.52.192	25192	200 Kbps
		N	239.50.50.78	10878	
CO (Source 1)	Active	Y	239.50.52.51	25051	6 Kbps
		N	239.50.50.53	10853	
CO (Source 2)	Active	Y	239.50.52.171	25171	6 Kbps
		N	239.50.50.58	10858	

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.*