

National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT

Download Ref No: NSE/MSD/43321

Date: January 24, 2020

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All Members,

Market Data –Stream broadcasts in CM and FO segments

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, circular no. NSE/MSD/42696 dated November 20, 2019 and circular no. NSE/MSD/42935 dated December 18, 2019 on Market data broadcast.

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

Sr. No.	Change	Details
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. The approx. bandwidth utilisation has been updated against each stream.
2	Enrichment of existing stream-wise broadcast in the Futures & Options (FO) Segment	Refer Annexure B for details The approx. bandwidth utilisation has been updated against each stream.

The changes shall be effective from mock of February 8, 2020 and will be available in the live environment with effect from February 10, 2020.

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.

To be introduced in the Mock of February 8, 2020

Stream**	Security / Contracts**	Multicast IP	Port	Approx. bandwidth utilization
CM Stream 1 (Source 1)	As per master stream file	239.50.51.11	15011	1.5 Mbps
		239.50.51.10	15010	
CM Stream 1 (Source 2)		239.50.51.111	15111	1.5 Mbps
		239.50.51.10	15010	
CM Stream 2 (Source 1)	As per master stream file	239.50.51.13	15013	1.5 Mbps
		239.50.51.10	15010	
CM Stream 2 (Source 2)		239.50.51.113	15113	1.5 Mbps
		239.50.51.10	15010	
CM Stream 3 (Source 1)	As per master stream file	239.50.51.14	15014	1.5 Mbps
		239.50.51.10	15010	
CM Stream 3 (Source 2)		239.50.51.114	15114	1.5 Mbps
		239.50.51.10	15010	
CM Stream 4 (Source 1)	As per master stream file	239.50.51.12	15012	1.5 Mbps
		239.50.51.10	15010	
CM Stream 4 (Source 2)		239.50.51.112	15112	1.5 Mbps
		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.

Annexure B – ENHANCEMENT

Stream Broadcasts in FO 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
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	3.5 Mbps
		239.50.51.20	15020	
FO Stream D (Source 2)		239.50.51.123	15123	3.5 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	3.5 Mbps
		239.50.51.20	15020	
FO Stream E (Source 2)		239.50.51.124	15124	3.5 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	3.5 Mbps
		239.50.51.20	15020	
FO Stream G (Source 2)		239.50.51.126	15126	3.5 Mbps
		239.50.51.20	15020	

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.