National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/45263	Date : August 06, 2020
Circular Ref. No: 59/2020	

All Members,

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

This circular is in continuation to Exchange consolidated circular NSE/MSD/45126 dated July 24, 2020 for Market data broadcast.

Members may kindly note that the BANKNIFTY Option contracts are being redistributed across existing stream broadcasts in FO segment. The summary of changes are as mentioned below:

Sr. No.	Market Type Data	Current Scenario	Change Description
1	Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc. on streams broadcast available in FO segment	BANKNIFTY options contracts are being broadcast in Stream F.	BANKNIFTY options contracts are being re-distributed across broadcast Streams C and F.
2	Tick by Tick order and trade data via Multicast (MTBT) on streams available in FO segment	BANKNIFTY options contracts are being broadcast in Stream 5.	BANKNIFTY options contracts are being re-distributed across broadcast Streams 2 and 5.

As mentioned in the consolidated circular, Members are required to refer the Master Files for MTBT in FO segment i.e. fo_contract_stream_info.csv and fo_spd_contract_stream_info.csv for details regarding tokens broadcasted in the individual stream.

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

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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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.*