National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/45803	Date : September 24, 2020
Circular Ref. No: 74/2020	

All Members,

Market Data - Changes in Multicast Tick By Tick Stream Broadcast in Currency Derivatives 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 all existing contracts in the CD segment are being redistributed across 2 streams. Accordingly, please note the updated Multicast IP address and port for Multicast Tick by Tick (MTBT) broadcast as below:

<table>
<tr><th colspan="7">CD</th></tr>
<tr><th rowspan="3">Stream ID</th><th rowspan="3">Contents</th><th colspan="2" rowspan="2">Source 1</th><th colspan="2">Source 2</th><th rowspan="3">Approx. bandwidth utilization</th></tr>
<tr><th colspan="2">(Delayed Feed)</th></tr>
<tr><th>Multicast IP</th><th>Port</th><th>Multicast IP</th><th>Port</th></tr>
<tr><td>1</td><td>As per master stream file</td><td>239.80.80.41</td><td>18841</td><td>239.80.80.31</td><td>10831</td><td>-*</td></tr>
<tr><td>2 (New Stream ID)</td><td>As per master stream file</td><td>239.80.80.42</td><td>18842</td><td>239.80.80.32</td><td>10832</td><td>-*</td></tr>
</table>

* Approx bandwidth utilisation shall be communicated separately

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

The changes shall be effective from mock of October 10, 2020 and will be available in the live environment with effect from October 12, 2020.

New stream info files with the updated stream id's would be available on Friday October 09, 2020 aftermarket hours. The same will also be available for testing in mock.

Please note there are no changes in the broadcast parameters for Price volume (5 depth 1 second refresh), other related data, master updates and market open/close status message broadcast etc. in the CD segment.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
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.*