

National Stock Exchange Of India Limited**Department : MEMBER SERVICE**

Download Ref No: NSE/MSD/45945

Date: October 06, 2020

Circular Ref. No: 77/2020

All Members,

Market Data - Stream broadcast in CM 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 the summary of proposed 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.

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**.

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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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 October 10, 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.

Members with lease line connectivity and colocation connectivity can configure the aforesaid parameters to avail this market data broadcast.

In continuation to Exchange circular NSE/MSD/ 45173 dated July 30, 2020 please note that the stream broadcast in CM segment shall not be available for MPLS mode of connectivity.

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.*