National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/47493	Date : March 01, 2021
Circular Ref. No: 11/2021	

All Members,

Market Data – Introduction of Additional Streams in Futures & Options Segment

This circular is in continuation to Exchange consolidated circular NSE/MSD/45126 dated July 24, 2020 for Market data broadcast and circular NSE/MSD/47253 dated February 05, 2021 for introduction of Order Snapshot Recovery for Multicast Tick by Tick broadcast.

Members may kindly note that contracts available for trading are being redistributed across 8 streams in FO segment. Members may refer the following annexure for access details and setup required on their systems in order to receive the market data broadcast:

Sr. No.	Market Type Data	Change	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	FO segment Broadcast Streams H and I are being introduced	Table B (additional streams in FO segment – 1 second frequency 5 depth data) of Annexure 1 of circular 45126
2	Tick by Tick order and trade data via Multicast (MTBT) on streams available in FO segment	Broadcast Streams 7 and 8 being introduced.	Section B - FO Multicast Tick-by-Tick broadcast parameters of Annexure 2 of circular 45126
3	Order Book Snapshot recovery	Additional 2 stream ID’s shall be made available i.e 7 and 8	Queue names as mentioned in circular 47253

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 March 06, 2021 and will be available in the live environment with effect from March 08, 2021.

Below are the updated annexure for details regarding the parameters of the respective streams / Stream Id's and order snapshot recovery for MTBT.

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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Annexure 1 – Updated Table B

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

Stream	**Security / Contracts ***	**(Source 1)**		**(Source 2)**		**Approx. bandwidth utilization**
		Multicast IP	**Port**	**Multicast IP**	**Port**	
FO Stream B	As per master stream file	239.50.51.21	15021	239.50.51.121	15121	1.5 Mbps
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream C	As per master stream file	239.50.51.22	15022	239.50.51.122	15122	**0.3 Mbps**
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream D	As per master stream file	239.50.51.23	15023	239.50.51.123	15123	3.5 Mbps
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream E	As per master stream file	239.50.51.24	15024	239.50.51.124	15124	3.5 Mbps
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream F	As per master stream file	239.50.51.25	15025	239.50.51.125	15125	**0.75 Mbps**
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream G	As per master stream file	239.50.51.26	15026	239.50.51.126	15126	3.5 Mbps
		239.50.51.20	15020	239.50.51.20	15020	
FO Stream H	**As per master stream file**	**239.50.51.27**	**15027**	**239.50.51.127**	**15127**	**0.75 Mbps**
		239.50.51.20	**15020**	**239.50.51.20**	**15020**	
FO Stream I	**As per master stream file**	**239.50.51.28**	**15028**	**239.50.51.128**	**15128**	**1.2 Mbps**
		239.50.51.20	**15020**	**239.50.51.20**	**15020**	

Annexure 2 – Updated Section B for FO segment

Tick by Tick order and trade data via Multicast (MTBT) Multicast IP address and port are as below

FO						
Stream ID	**Contents ***	**Source 1**		**Source 2 (Delayed Feed)**		**Approx. bandwidth utilization**
		Multicast IP	**Port**	**Multicast IP**	**Port**	
1	As per master stream file	239.70.70.41	17741	239.70.70.31	10831	20 Mbps
2	As per master stream file	239.70.70.42	17742	239.70.70.32	10832	6 Mbps
3	As per master stream file	239.70.70.43	17743	239.70.70.33	10833	15 Mbps
4	As per master stream file	239.70.70.44	17744	239.70.70.34	10834	18 Mbps
5	As per master stream file	239.70.70.45	17745	239.70.70.35	10835	40 Mbps
6	As per master stream file	239.70.70.46	17746	239.70.70.36	10836	18 Mbps

7	**As per master stream file**	**239.70.70.47**	**17747**	**239.70.70.37**	**10837**	**40 Mbps**
8	**As per master stream file**	**239.70.70.48**	**17748**	**239.70.70.38**	**10838**	**40 Mbps**

Updated Queues to connect to the Order Book Snapshot recovery for additional Streams:

Parameters for connecting for Order Snapshot Recovery		
IP of Solace	172.28.124.40	
Port of Solace	10986	
User Name	member_fo_prod	
Password	YoEvx#9675	
Message VPN Name	od_fo_prod	
Segment	**Stream ID**	**SOLACE QUEUE NAMES**
FO	1	lvq.nse.fo.od.1.orderbook
	2	lvq.nse.fo.od.2.orderbook
	3	lvq.nse.fo.od.3.orderbook
	4	lvq.nse.fo.od.4.orderbook
	5	lvq.nse.fo.od.5.orderbook
	6	lvq.nse.fo.od.6.orderbook
	7	**lvq.nse.fo.od.7.orderbook**
	8	**lvq.nse.fo.od.8.orderbook**

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, Members may kindly take note of Exchange circular NSE/MEM/26958 dated June 14, 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 member 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.*