

# National Stock Exchange of India Limited

## Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/62808	Date: July 05, 2024
Circular Ref. No: 53/2024	

All Members,

Market Data – New Broadcast Parameters in Capital Market Segment - Update

This is in reference and in continuation to Exchange circular [NSE/MSD/62785](#) dated July 04, 2024 regarding Market Data – New Broadcast Parameters in Capital Market Segment.

In the aforesaid circular Exchange has introduced new broadcast parameters for market data in CM segment for implementing phase 2 changes in data type for token level cumulative quantity and value (total traded quantity and total traded value) from “LONG” (4 bytes) or “DOUBLE” (8 bytes) to “LONG LONG” (8 bytes) respectively. These new parameters are in co-existence to the existing parameters till August 03, 2024 mock.

Members are required to ensure that all necessary SOP / policy / procedures / mechanism are in place to switch to existing parameters if required in LIVE during this co-existence period.

Request members to take note of the above advisory and plan their activities accordingly.

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 circulars [NSE/COMP/56426](#) dated April 20, 2023 and [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.*
- *With respect to using Exchange data, Member's may also kindly take note of Exchange circular [NSE/MSD/54696](#) dated December 02, 2022 regarding Market Data Broadcasts – Advisory and Member Guide.*
- *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.*
- *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.*