

National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/65428	Date: December 05, 2024
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All Members,

Market Data – Discontinuation of Existing Broadcast Parameters in Capital Market Segment

This is in reference to Exchange circulars NSE/MSD/62234 dated May 29, 2024, [NSE/MSD/62785](#) dated July 04, 2024 and NSE/MSD/62808 dated July 05, 2024 regarding Market Data – New Broadcast Parameters in Capital Market Segment.

In the aforesaid circulars Exchange has informed about new broadcast parameters for market data in CM segment for implementing 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.

Further, Exchange has also informed to provide a coexistence phase for receiving broadcast from both existing and new parameters, after which Exchange shall discontinue the existing broadcast parameters.

Accordingly, members using direct connection via NNF users may note the discontinuation date of coexistence period as below and shall ensure readiness of their migration plan before the deadline. There shall not be any further extension given on the below timelines.

Functionality	Date
Discontinuation of existing market data broadcast (5 depth 1 second refresh)	Mock of January 2025

Please note all other details as mentioned in the above circulars shall remain unchanged.

For ease and convenience, members may refer to below annexures:

Annexure 1	Existing broadcast parameters which shall be discontinued
Annexure 2	Applicable market data broadcast parameters

**For and on behalf of
National Stock Exchange of India Limited**

National Stock Exchange of India Limited

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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/MSD/64333](#) dated October 03, 2024, [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.*

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Annexure 1

Members are advised to note the below ‘Existing Broadcast Parameters’ which shall be discontinued:

- I. Combined broadcast - Price volume (5 depth 1 second refresh), other related data, master updates, market open / close status message broadcast etc.

Stream	Security / Contracts	Existing Parameter		Approx. bandwidth utilization*
		Multicast IP	Port	
CM (Source 1)	Active	239.50.50.1	10801	600 Kbps
CM (Source 2)		239.50.50.6	10806	600 Kbps

*Approx. Bandwidth utilization is for single parameter i.e. either existing or new parameters

- II. Stream wise broadcast – Price volume (5 depth 1 second refresh), other related data, master updates, market open / close status message broadcast etc. on additional streams in CM Segment:

Stream**	Stream ID	Security / Contracts**	(Source 1)		(Source 2)		Approx. bandwidth utilization
			Multicast IP	Port	Multicast IP	Port	
CM Stream 1	1	As per master stream file	239.50.51.1	15001	239.50.51.101	15101	1.5 Mbps
			239.50.51.100	15100	239.50.51.100	15100	
CM Stream 2	2	As per master stream file	239.50.51.2	15002	239.50.51.102	15102	1.5 Mbps
			239.50.51.100	15100	239.50.51.100	15100	
CM Stream 3	3	As per master stream file	239.50.51.3	15003	239.50.51.103	15103	1.5 Mbps
			239.50.51.100	15100	239.50.51.100	15100	
CM Stream 4	4	As per master stream file	239.50.51.4	15004	239.50.51.104	15104	1.5 Mbps
			239.50.51.100	15100	239.50.51.100	15100	
CM Stream 5	5	As per master stream file	239.50.51.5	15005	239.50.51.105	15105	1.5 Mbps
			239.50.51.100	15100	239.50.51.100	15100	

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Annexure 2

Members are informed to mandatorily migrate to below parameters on priority or shall ensure readiness of their migration plan before the discontinuation date of existing broadcast parameters:

- I. Combined broadcast - Price volume (5 depth 1 second refresh), other related data, master updates, market open / close status message broadcast etc.

Stream	Security / Contracts	New Parameter for receiving market data through existing transcodes (non-impacted) & New transcodes i.e. all broadcast transcodes (impacted)		Approx. bandwidth utilization*
		Multicast IP	Port	
CM (Source 1)	Active	239.50.50.11	10811	600 Kbps
CM (Source 2)		239.50.50.16	10816	600 Kbps

*Approx. Bandwidth utilization is for single parameter i.e. either existing or new parameters

- II. Stream wise broadcast – Price volume (5 depth 1 second refresh), other related data, master updates, market open / close status message broadcast etc. on additional streams in CM Segment:

Stream**	Stream ID	Security / Contracts**	(Source 1)		(Source 2)		Approx. bandwidth utilization
			Multicast IP	Port	Multicast IP	Port	
CM Stream 1	1	As per master stream file	239.50.51.201	15201	239.50.51.211	15211	1.5 Mbps
			239.50.51.200	15200	239.50.51.200	15200	
CM Stream 2	2	As per master stream file	239.50.51.202	15202	239.50.51.212	15212	1.5 Mbps
			239.50.51.200	15200	239.50.51.200	15200	
CM Stream 3	3	As per master stream file	239.50.51.203	15203	239.50.51.213	15213	1.5 Mbps
			239.50.51.200	15200	239.50.51.200	15200	
CM Stream 4	4	As per master stream file	239.50.51.204	15204	239.50.51.214	15214	1.5 Mbps
			239.50.51.200	15200	239.50.51.200	15200	
CM Stream 5	5	As per master stream file	239.50.51.205	15205	239.50.51.215	15215	1.5 Mbps
			239.50.51.200	15200	239.50.51.200	15200	