



Circular

Department: MEMBER SERVICE DEPARTMENT					
Download Ref No: NSE/MSD/69328	Date: July 28, 2025				
Circular Ref. No: 36/2025					

All Members,

Market Data – New broadcast parameters in Futures & Options Segment - Update

This is in partial modification to Exchange circular <u>NSE/MSD/69181</u> dated July 18, 2025 regarding Market Data – New Broadcast Parameters in Futures & Options Segment.

In the aforesaid circular, Exchange has introduced new broadcast parameters for market data in the F&O segment for receiving new transcodes of Ticker and Market Index, Market Watch Update & Underlying Open Interest supporting enhanced data dissemination. Further, Exchange is now introducing new transcode for Bhavcopy broadcast, based on the broadcast parameters outlined in Circular NSE/MSD/69181 dated July 18, 2025. In addition, a **new broadcast parameter** is being introduced to enable **streamwise dissemination** of the Bhavcopy broadcast using this new transcode.

Accordingly, members are requested to refer to the annexures below to receive the new additional details (as highlighted in Annexure 1 and 2) from new parameters

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. available in FO segment	FO segment new Broadcast parameters are being introduced	Table A (message broadcast in FO segment— 1 second frequency 5 depth data) of Annexure 1 of circular 67677
2	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 new Broadcast parameters for all Streams are being introduced	Table B (additional streams in FO segment – 1 second frequency 5 depth data) of Annexure 1 of circular 67677



The changes shall be **effective from mock of August 02, 2025** and will be available in the **Live** environment with effect from **August 04, 2025**.

The updated annexures for details regarding the new parameters of the respective streams / Stream Id's for FO segment are provided below.

Important instructions for implementation of the above:

- An interim coexistence period for receiving broadcast from both existing and new parameters shall be provided by the Exchange, after which Exchange shall discontinue the existing broadcast parameters.
- Existing transcodes (except 7201, 7202, 7130 & 1833) and new transcodes (i.e. 17201, 17202, 17130 & 11833) will be available in new broadcast parameters. For details regarding new transcodes, kindly refer relevant NNF API document (link provided in point 6).
- 3. Details of coexistence and migration plan for Market data Broadcast, NEAT and NNF users are as below:

Functionality	Date
Release of new additional details	August 02, 2025
Discontinuation of existing market data broadcast parameters for NNF users (5 depth 1 second refresh)	September 06, 2025

- 4. For further details of implementation, members may refer the latest NNF API document (Version 9.43) detailing the encryption protocol is available on Exchange website under path: https://www.nseindia.com/trade/platform-services-neat-trading-system-protocols
- 5. Details of the applicable NEAT version shall be communicated vide separate circular.
- 6. Please note all other details as mentioned in the above circular remain unchanged.

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

Toll Free No	Email id
1800-266-0050 (Option 1)	msm@nse.co.in



Annexure 1

Updated Table A (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 Par	ameter	New Parameter for data through Exist (except 7201, 7202, New transcodes (17130 & 1	Approx. bandwidth utilization*	
		Multicast IP	Port	Multicast IP	Port	
FO (Source 1)	Active	239.50.50.22	10822	239.50.50.21	10821	2.5 Mbps
FO (Source 2)	Active	239.50.50.27	10827	239.50.50.26	10826	2.5 Mbps

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

Table B (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 FO Segment:

Existing broadcast parameters:

Stream	Stream	Security /	(Source	1)	(Source	2)	Approx.
	ID	Contracts *	Multicast IP	Port	Multicast IP	Port	utilization
FO	1	As per	239.50.51.21	15021	239.50.51.121	15121	0.1 Mb = -
Stream B	1	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO	2	As per	239.50.51.22	15022	239.50.51.122	15122	0.1 Mb = -
Stream C	1 2	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO		As per	239.50.51.23	15023	239.50.51.123	15123	O (Mhns
Stream D	3	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.6 Mbps



FO		As per	239.50.51.24	15024	239.50.51.124	15124	
Stream E	4	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.9 Mbps
FO		As per	239.50.51.25	15025	239.50.51.125	15125	
Stream F	5	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.4 Mbps
FO	_	As per	239.50.51.26	15026	239.50.51.126	15126	
Stream G	6	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO	-	As per	239.50.51.27	15027	239.50.51.127	15127	0.4 Mb
Stream H	7	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO Stream	8	As per master	239.50.51.28	15028	239.50.51.128	15128	0.1 Mbps
Stream I	0	stream file	239.50.51.20	15020	239.50.51.20	15020	U.I MDDS
FO Stream	9	As per	239.50.51.29	15029	239.50.51.129	15129	0.1 Mbps
J	9	master stream file	239.50.51.20	15020	239.50.51.20	15020	U.I MDDS
FO	10	As per	239.50.51.30	15030	239.50.51.130	15130	O 4 Mb as
Stream K	10	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.4 Mbps
FO	11	As per	239.50.51.31	15031	239.50.51.131	15131	0.1 Mb
Stream L	11	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO	12	As per	239.50.51.32	15032	239.50.51.132	15132	0.1 Mbps
Stream M	12	master stream file	239.50.51.20	15020	239.50.51.20	15020	0.1 Mbps
FO	12	As per	239.50.51.33	15033	239.50.51.133	15133	2 Mbna
Stream N	13	master stream file	239.50.51.20	15020	239.50.51.20	15020	3 Mbps
FO	1.4	As per	239.50.51.34	15034	239.50.51.134	15134	2 Mbna
Stream O	14	master stream file	239.50.51.20	15020	239.50.51.20	15020	3 Mbps
FO Stroom	15	As per	239.50.51.35	15035	239.50.51.135	15135	2 Mbna
Stream P	15	master stream file	239.50.51.20	15020	239.50.51.20	15020	3 Mbps
FO Stream	16	As per	239.50.51.36	15036	239.50.51.136	15136	3 Mbps
Stream Q	10	master stream file	239.50.51.20	15020	239.50.51.20	15020	S Minhs



FO	17	As per	239.50.51.37	15037	239.50.51.137	15137	2 Mbps
Stream R	17	master stream file	239.50.51.20	15020	239.50.51.20	15020	3 Mbps
FO	10	As per	239.50.51.38	15038	239.50.51.138	15138	2 Mbna
Stream S	18	master stream file	239.50.51.20	15020	239.50.51.20	15020	3 Mbps

New broadcast parameters:

Members using stream broadcast are required to change to the updated parameters to receive the Existing transcodes (except 7201, 7202, 7130 & 1833) and new transcodes (i.e. 17201, 17202, 17130 & 11833) as per table below:

Stream Stream		eam Security /	(Source 1)		(Source	Approx.		
Stream	ID	Contracts *	Multicast IP	Port	Multicast IP	Port	utilization	
FO	1	As per	239.50.51.51	15051	239.50.51.151	15151	0.4 Mb.s.s	
Stream B	1	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.1 Mbps	
FO	2	As per	239.50.51.52	15052	239.50.51.152	15152	0.4 Mbm	
Stream C	2	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.1 Mbps	
FO Stream	3	As per	239.50.51.53	15053	239.50.51.153	15153	O 6 Mbns	
D	3	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.6 Mbps	
FO Stream	4	•	As per master	239.50.51.54	15054	239.50.51.154	15154	0.9 Mbps
E	4	stream file	239.50.51.50	15050	239.50.51.50	15050	0.9 Mbps	
FO Stream	5	As per master	239.50.51.55	15055	239.50.51.155	15155	O 4 Mbns	
F	5	stream file	239.50.51.50	15050	239.50.51.50	15050	0.4 Mbps	
FO Stream	4	As per master	239.50.51.56	15056	239.50.51.156	15156	0.1 Mbps	
G		stream file	239.50.51.50	15050	239.50.51.50	15050	O.I Mbbs	
FO Stream	7	As per master	239.50.51.57	15057	239.50.51.157	15157	0.1 Mbps	
H	/	stream file	239.50.51.50	15050	239.50.51.50	15050	O.I MDPS	
FO Stream	8	As per master	239.50.51.58	15058	239.50.51.158	15158	0.1 Mbps	
I	0	stream file	239.50.51.50	15050	239.50.51.50	15050	פקטויו ב.ט	



FO		As per	239.50.51.59	15059	239.50.51.159	15159	
Stream J	9	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.1 Mbps
FO	1.0	As per	239.50.51.60	15060	239.50.51.160	15160	0.4.14
Stream K	10	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.4 Mbps
FO	44	As per	239.50.51.61	15061	239.50.51.161	15161	0.4 Mb
Stream L	11	master stream file	239.50.51.50	15050	239.50.51.50	<mark>15050</mark>	0.1 Mbps
FO Stream	12	As per	239.50.51.62	15062	239.50.51.162	15162	0.1 Mbps
Stream M	12	master stream file	239.50.51.50	15050	239.50.51.50	15050	0.1 Mbps
FO Stream	13	As per	239.50.51.63	15063	239.50.51.163	15163	3 Mbps
N	13	13 master stream file	239.50.51.50	15050	239.50.51.50	15050	S Muhs
FO Stream	14	As per master	239.50.51.64	15064	239.50.51.164	15164	3 Mbps
O	14	stream file	239.50.51.50	15050	239.50.51.50	15050	S Muhs
FO Stream	15	As per master	239.50.51.65	15065	239.50.51.165	15165	3 Mbps
P	13	stream file	239.50.51.50	15050	239.50.51.50	15050	S Muhs
FO Stream	16	As per master	239.50.51.66	15066	239.50.51.166	15166	3 Mbps
Q	10	stream file	239.50.51.50	15050	239.50.51.50	15050	3 Muha
FO Stream	17	As per	239.50.51.67	15067	239.50.51.167	15167	3 Mbps
Stream R	1/	17 master stream file	239.50.51.50	15050	239.50.51.50	15050	2 Minh2
FO Stream	18	As per	239.50.51.68	15068	239.50.51.168	15168	2 Mbns
Stream S	10	master stream file	239.50.51.50	15050	239.50.51.50	15050	3 Mbps

Notes: 1) Stream wise broadcast is not recommended for Neatplus application.

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 <u>NSE/MSD/64333</u> dated October 03, 2024, <u>NSE/COMP/56426</u> dated April 20, 2023 and <u>NSE/MEM/26958</u>

^{2) *}Members are required to refer the Master Files for MTBT for details regarding tokens broadcasted in the respective stream(s).



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 <u>NSE/MSD/54696</u> 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.