

National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/76056	Date: August 31, 2026
Circular Ref. No: 60/2026	

All Members,

Market Data - Discontinuation of Existing Broadcast Parameters in Futures & Options Segment - Reminder

This is in continuation of Exchange circulars [NSE/MSD/74133](#) dated May 08, 2026, [NSE/MSD/74448](#) dated May 27, 2026, [NSE/MSD/75324](#) dated July 21, 2026 and [NSE/MSD/75944](#) dated August 25, 2026 regarding the introduction of new broadcast parameters for market data in the Futures & Options (F&O) segment.

As communicated earlier, the Exchange has introduced new broadcast parameters to accommodate the change in the data type for token-level cumulative volume (total traded volume) from “Unsigned Integer” (4 bytes) to “LONG” (8 bytes). A coexistence period was provided to enable members to receive market data through both the existing and new broadcast parameters and undertake the necessary migration.

In this regard, members using NNF are reminded to complete their migration to the new market data broadcast parameters, or ensure readiness of their migration plan, prior to the discontinuation of the existing parameters.

Functionality	Discontinuation date
Discontinuation of existing market data broadcast parameters for NNF users (5 depth 1 second refresh)	September 05, 2026 (mock) onwards

Members are requested to review their respective market data broadcast configurations and ensure that the required changes are completed within the stipulated timeline to ensure uninterrupted receipt of the F&O market data broadcast.

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

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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