

National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/56701	Date: May 12, 2023
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All Members,

Market Data – Introduction of Additional Stream in Capital Market Segment

This circular is in continuation to Exchange consolidated [NSE/MSD/55333](#) for Market data broadcast dated January 23, 2023.

Members may kindly note that securities available for trading are being redistributed across 5 streams in CM segment. Members may refer the following annexures 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 CM segment	CM segment Broadcast Streams 5 are being introduced	Table B (additional streams in CM segment – 1 second frequency 5 depth data) of Annexure 1 of circular 55333
2	Tick by Tick order and trade data via Multicast (MTBT) on streams available in CM segment	Broadcast Streams 5 being introduced.	Section B – (CM Multicast Tick-by-Tick broadcast parameters) of Annexure 2 of circular 55333
3	Order Book Snapshot recovery	Additional 1 stream ID shall be made available i.e 5	Queue names as mentioned in circular 55333

As mentioned in the consolidated circular, Members are required to refer the Master Files for MTBT in CM segment i.e. cm_contract_stream_info.csv for details regarding tokens broadcasted in the individual stream.

The changes shall be effective from mock of June 03, 2023 and will be available in the live environment with effect from June 05, 2023.

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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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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 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	239.50.51.11	15011	239.50.51.111	15111	1.5 Mbps
			239.50.51.10	15010	239.50.51.10	15010	
CM Stream 2	2	As per master stream file	239.50.51.13	15013	239.50.51.113	15113	1.5 Mbps
			239.50.51.10	15010	239.50.51.10	15010	
CM Stream 3	3	As per master stream file	239.50.51.14	15014	239.50.51.114	15114	1.5 Mbps
			239.50.51.10	15010	239.50.51.10	15010	
CM Stream 4	4	As per master stream file	239.50.51.12	15012	239.50.51.112	15112	1.5 Mbps
			239.50.51.10	15010	239.50.51.10	15010	
CM Stream 5	5	As per master stream file	239.50.51.15	15015	239.50.51.115	15115	1.5 Mbps
			239.50.51.10	15010	239.50.51.10	15010	

Note: Additional stream wise broadcast is not recommended for Neatplus application.

Members can refer file "cm_index_token_mstr.txt" to identify the index tokens. This file is available on extranet under path "/common/ntneat/".

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Annexure 2 – Updated Section B for CM Segment

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

CM						
Stream ID	Contents	Source 1		Source 2 (Delayed Feed)		Approx. bandwidth utilization
		Multicast IP	Port	Multicast IP	Port	
1	As per master stream file	239.60.60.41	16641	239.60.60.31	10631	8 Mbps
2	As per master stream file	239.60.60.42	16642	239.60.60.32	10632	8 Mbps
3	As per master stream file	239.60.60.43	16643	239.60.60.33	10633	8 Mbps
4	As per master stream file	239.60.60.44	16644	239.60.60.34	10634	8 Mbps
5	As per master stream file	239.60.60.45	16645	239.60.60.35	10635	8 Mbps

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

Parameters for connecting for Order Snapshot Recovery		
IP of Solace	172.28.124.44	
Port of Solace	10987	
User Name	member_cm_prod	
Password	LxJRe#0414	
Message VPN Name	od_cm_prod	
Segment	Stream ID	QUEUE NAMES
CM	1	lvq.nse.cm.od.1.orderbook
	2	lvq.nse.cm.od.2.orderbook
	3	lvq.nse.cm.od.3.orderbook
	4	lvq.nse.cm.od.4.orderbook
	5	lvq.nse.cm.od.5.orderbook

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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 circular [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.*
- *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.*