# National Stock Exchange of India Limited

Circular

| Department: MEMBER SERVICE DEPARTMENT | |
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| Download Ref No: NSE/MSD/58099 | Date: August 25, 2023 |
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All Members,

Market Data **–** New Broadcast Parameters in Capital Market Segment

This circular is in continuation to Exchange consolidated NSE/MSD/55333 dated January 23, 2023 and NSE/MSD/56701 dated May 12, 2023 regarding Market data broadcast.

Members may kindly note that Exchange is introducing new broadcast parameters for market data in CM segment **for implementing changes in the Token Number field data type from "SHORT" (2 bytes) to "INT" (4 bytes).**

Accordingly, Members may refer the following annexures for access details and setup required on their systems in order to receive the market data broadcast from new source:

| 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 CM segment | CM segment new Broadcast parameters are being introduced | Table A (message broadcast in Cm segment– 1 second frequency 5 depth data) of Annexure 1 of circular 55333 |
| 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 CM segment | CM segment new Broadcast parameters for all Streams are being introduced | Table B (additional streams in CM segment – 1 second frequency 5 depth data) of Annexure 1 of circular 55333 |

The changes shall be effective from mock of September 02, 2023 and will be available in the Live environment with effect from September 04, 2023.

# National Stock Exchange of India Limited

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

Important instructions for implementation of the above:

1. 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.

2. Members are required to note there is no change in UDP application version and are advised to take market data broadcast from single parameter at a time i.e. either existing or new parameter. Refer to the annexure provided below for the parameters.

3. Existing transcodes (not impacted due to token change) and new transcodes (impacted due to token change) will be available in new broadcast parameters. For details regarding new transcodes, kindly refer relevant NNF API document (link provided in point 5).

4. Details of coexistence and migration plan for Market data Broadcast, Neat Adapter / NEAT and Direct connection via NNF are as below:

| Functionality | Date |
|---|---|
| Release of New market data broadcast parameters (5 depth 1 second refresh) | September 02, 2023 |
| Release of new NEAT Adapter and NEAT versions with new broadcast market data parameters (5 depth 1 second refresh) | September 02, 2023 |
| Discontinuation of Existing versions of NEAT Adapter and NEAT for existing market data broadcast | October 07, 2023 |
| Discontinuation of existing market data broadcast (5 depth 1 second refresh) | October 07, 2023 |

5. For further details of implementation, members may refer the latest NNF API document (Version 5.3) detailing the encryption protocol is available on Exchange website under path:
https://static.nseindia.com//s3fs-public/inline-files/TP_CM_Trimmed_NNF_PROTOCOL_5.3_3.pdf

6. Details of the applicable Neat Adapter (NA) and NEAT versions shall be communicated vide separate circular.

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 |

# National Stock Exchange of India Limited

Annexure 1 – Updated Table A

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

| Stream | Security / Contracts | Existing Parameter | | New Parameter for receiving market data through existing transcodes (non-impacted) & New transcodes (impacted) | | Approx. bandwidth utilization* |
|---|---|---|---|---|---|---|
| | | Multicast IP | Port | Multicast IP | Port | |
| CM (Source 1) | Active | 239.50.50.12 | 10812 | 239.50.50.1 | 10801 | 600 Kbps |
| CM (Source 2) | | 239.50.50.17 | 10817 | 239.50.50.6 | 10806 | 600 Kbps |

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

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:

Existing broadcast parameter:

| 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 | |

# National Stock Exchange of India Limited

| 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 | |

New broadcast parameter for receiving market data through existing transcodes (non impacted) & New transcodes (impacted):

| 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 | |

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/".*

*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.*
- *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*

# National Stock Exchange of India Limited

*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.*