

National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/62234	Date: May 29, 2024
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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/61737](#) dated April 26, 2024 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 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.

Accordingly, members are required to 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 61737
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 61737

The changes shall be **effective from mock of June 01, 2024** and will be available in the **Live** environment with effect from **June 03, 2024**.

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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:

- 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.**
- 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.
- Existing transcodes (not impacted due to data type change) and new transcodes (impacted due to data type change) will be available in new broadcast parameters. For details regarding new transcodes, kindly refer relevant NNF API document (link provided in point 5).
- 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)	June 01, 2024
Release of new NEAT Adapter and NEAT versions with new broadcast market data parameters (5 depth 1 second refresh)	June 01, 2024
Discontinuation of Existing versions of NEAT Adapter and NEAT for existing market data broadcast	Shall be communicated separately
Discontinuation of existing market data broadcast (5 depth 1 second refresh)	Shall be communicated separately

- For further details of implementation, members may refer the latest NNF API document (Version 5.7) detailing the encryption protocol is available on Exchange website under path:
https://nsearchives.nseindia.com/web/sites/default/files/inline-files/TP_CM_Trimmed_NNF_PROTOCOL_5.7.pdf
- Details of the applicable NEAT version shall be communicated vide separate circular.

For and on behalf of
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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	239.50.50.1	10801	239.50.50.12	10812	600 Kbps
CM (Source 2)		239.50.50.6	10806	239.50.50.17	10817	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	239.50.51.1	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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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	239.50.51.11	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/”.

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.
- 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

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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.