Annexure - II

API Changes in Interactive & Market Data Broadcast Channels

Trading members and third-party trading application vendors are requested to note that there are changes in ETI API as well as market data broadcast channels to facilitate rollout of above-mentioned enhancements. New version of ETI API, and market data API documents have been made available on the Exchange website at the following weblink – <u>www.bseindia.com/nta.aspx</u>

Interactive channel API

- ETI API ver. 1.6.9
- ETI template

<u>Market Data</u>

- Direct NFCAST Manual Version 3
- Enhanced Order Book Interface (EOBI) Manual version 1.2
- Enhanced market data Interface (EMDI) Manual version1.4.2
- FAST templates for EOBI & EMDI market data broadcast channels respectively

The applicable LPP range for each contract shall be made available through the abovementioned market data broadcast channels. A new broadcast message has been introduced which shall be disseminated through the EOBI & EMDI channels via their respective existing multicast streams while for NFCAST channel, it shall be disseminated through a separate multicast stream, whose details are as follows -

For NFCAST broadcast channel Multicast IP Address: 228.0.0.11 Port: 15911

It is recommended that trading members and 3rd party trading application vendors may get this functionality developed in their respective trading applications for subscribing to the LPP range broadcast data.

These changes are available in the simulation (test) environment for Equity Derivatives segment. Trading members are requested to test and familiarize themselves with the proposed enhancements.

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