

NSE Tick-by-Tick (TBT) Market Data over Multicast

Tick-by-Tick market data over multicast enables its clients to get a complete view of the bulk trades done in futures and options segment in just a single view.

The user-friendly environment of Tick-by-Tick market data over multicast makes working simple and easy. Tick-by-Tick market data over multicast provides various functionalities that facilitate to view the volumes in specific scrip in all the segments i.e. futures and options along with trade time.

The main features of Tick by Tick market data over multicast are:

1. Online Tick-by-Tick market data over multicast viewing for all the segments in a single view.
2. Easy uploading of security and contract file.
3. Online graph viewing for all the scrip's.
4. Online graph viewing in various forms such as line graph, bar graph, etc.
5. Powerful filter facility to Filter Online data so as to limit your search.
6. User can resize forms according to its need.
7. The online graph viewing also enables to view graphs for various stocks.

NSE CD TBT over multicast Schematic Diagram

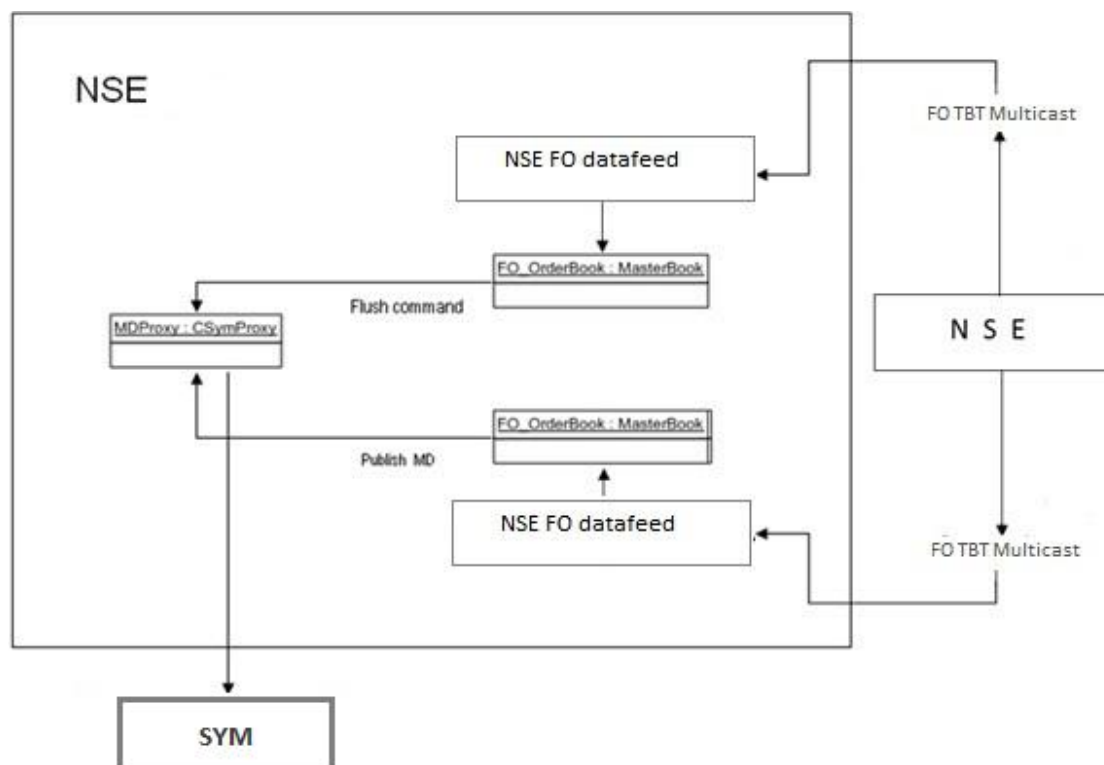


Figure 1 NSE TBT over multicast Schematic Diagram

For Share India Securities Ltd.

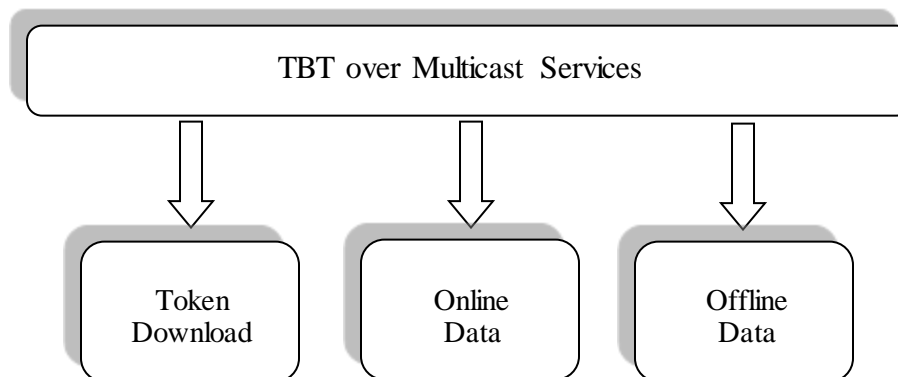
Sachin
Director/Auth. Sign.

1 Market Data Processing

8. First It will connect to CD ip/port of TBT over multicast
9. If the connection is OK, then it will login into CD (on failure, the engine will make few more attempts in accordance with the config file setting)
10. On successful login, the engine is ready to monitor the connection for any incoming data.
11. Upon data reception, the engine will de-compress the data and update the engine's order book if the received data is order/trade data.
12. The order book contents are then flushed to sym which then delivers the data to the application / algorithm. Steps 3-5 are repeated.

Note: As the system is event-driven, there will be no changes to the Algorithm Logic. Multiple Instances can be executed for efficiency and optimization.

DATA FLOW



Token Download:-This process disseminates the contract and token mapping information.

Online Feed:-This process disseminates real time market data based on the information requested by the client.

Offline Feed: -This is to provide recovery of real time market data if the client gets disconnected from the online feed.

For Share India Securities Ltd.

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TBT Depth:

TBT depth lists all buy and sell orders in the market for a particular security. It is the size of an order needed to move the market at given amount. If market is deep, larger order is required to change the price. It is the notion of liquidity.

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root@localhost:/tmp/share/Test_Sumer
610750000|1      620000000|7
610500000|4      620075000|1
610250000|1      620250000|1
610075000|1      620500000|1
610050000|1      620750000|1
610025000|2      622500000|1
610000000|3      625000000|1
607500000|1      627500000|1
605000000|2      630000000|1
602500000|1      630025000|1
USDINR14OCTFUT
610750000|1      620000000|7
610500000|4      620075000|1
610250000|1      620250000|1
610075000|1      620500000|1
610050000|1      620750000|1
610025000|2      622500000|1
610000000|3      625000000|1
607500000|1      627500000|1
605000000|2      630000000|1
602500000|1      630025000|1
USDINR14OCTFUT
610750000|1      620000000|7
610500000|4      620075000|1
610250000|1      620250000|1
610075000|1      620500000|1
610050000|1      620750000|1
610025000|2      622500000|1
610000000|3      625000000|1
607500000|1      627500000|1
605000000|2      630000000|1
602500000|1      630025000|1
USDINR14OCTFUT
610750000|1      620000000|7
610500000|4      620075000|1
610250000|1      620250000|1
610075000|1      620500000|1
610050000|1      620750000|1
610025000|2      622500000|1
610000000|3      625000000|1
607500000|1      627500000|1
605000000|2      630000000|1
602500000|1      630025000|1

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