

National Stock Exchange of India Limited

Circular

Department: CURRENCY DERIVATIVES	
Download Ref No: NSE/CD/53580	Date: September 07, 2022
Circular Ref. No: 29/2022	

All Members,

Live trading sessions from Disaster Recovery (DR) site

The Exchange shall be conducting trading sessions (Mock & Live) from its Disaster Recovery (DR) site. The schedule for the same is given below:

Date	Trading sessions	Location & Configuration	Schedule & Instructions
September 10, 2022	Mock Trading	Disaster Recovery (DR)	Annexure 1, 2 & 3
September 12, 2022	Live Trading		As per normal market timings
September 13, 2022			
September 14, 2022	Live Trading	Primary site	

Important instructions for members:

- Kindly participate actively in the mock trading session to check the connectivity and to avoid login problems in live trading sessions from DR site.
- Members are requested to note that the Exchange Contingency Tests shall be carried out between 2:00 PM to 3:30 PM for mock trading on Saturday, September 10, 2022. Members are requested to plan their activities accordingly.
- For connecting to Primary/DR site, no changes in NEAT Adapter settings are required. Settings of live session as of Friday, September 09, 2022 in NEAT Adapter shall be retained to connect to all the above sessions of Primary/DR site.
- Refer to Exchange circular download ref no NSE/MSD/45703 dated September 15, 2020 for Interactive Connectivity Parameters.
- The Connect2NSE and Extranet facility will not be available for members (Timings are applicable to Leased Line/ Internet)
 - From 1 am on Saturday, September 10, 2022 to 07:00 am on Sunday, September 11, 2022

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- From 1 am on Wednesday September 14, 2022 to 08:00 am on Wednesday, September 14, 2022
- Lease-line members are requested to connect to below mentioned IP address for Extranet from September 10, 2022 to September 13, 2022.
 - Extranet - 172.19.125.71
 - C2N-172.19.125.70
- Co-location facility and Multicast Tick by Tick (MTBT) feed shall be available. MTBT feed will be available on the same Production IP's. There will not be any change in the IP's for accessing MTBT feed for the mock.
- In Live trading session conducted from DR site, orders from colocation shall be routed from the main site to the BCP site. Similarly, the dissemination shall be done from the BCP/DR site to the colocation racks in the main site
- Latencies experienced by Colo Participants will be different on Disaster Recovery/BCP day as compared to a normal trading day.
- New/revised announcements with respect to mock trading on September 10, 2022 and live trading on September 12, 2022 and September 13, 2022 if any, shall be available on the website www.nseindia.com.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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Annexure – 1

Advisory for members subscribing to Multicast Tick By Tick Feeds (MTBT)

- Kindly note that the MTBT data broadcast being on UDP, there can be occasional drops in the broadcasts provided by the Exchange due to the same. It is an expected behavior.
- If any such packet loss observed for MTBT broadcasts, members can request to fetch the missed packet through TBT Recovery mechanisms in place.
- Members are requested to refer the API's for MTBT, wherein we have provided the tuning parameter for receiving MTBT as well as guidelines for recovery.
- As mentioned in the API, the Tick Data feed is available on two separate Multicast Channels (Source 1 and Source 2) for each Stream on active-active basis. On one multicast channel the feed is delayed and lagging behind the other feed. Please refer the circular no. 50475 dated December 01, 2021 and 53358 dated August 19, 2022 for details regarding the Source 1 and Source 2 multicast IP and port.
- It is recommended that the end user application should subscribe to both multicast channels for each stream and receives the data from both the channels in active-active manner. This needs to be done to ensure that data loss is minimized for the receiving applications as there is a possibility of data loss in multicast protocol.
- If the end user application misses any tick data from both the active-active channels it can recover the ticks by sending recovery requests to recovery server on TCP. The recovery requests are served from file stored in recovery server. Due to this factor, there is a lag / delay in the tick data from recovery servers, as compared to direct multicast feed.

Annexure – 2

Schedule and Important instructions for Mock trading session on Saturday, September 10, 2022

Saturday, September 10, 2022	Time
Normal Market open time	10:00 hrs.
Normal Market close time for Currency Derivatives (USDINR, EURINR, GBPINR, JPYINR, T-Bills & Interest Rate Futures and Interest Rate Options)	15:30 hrs.
Trade modification end time -Excluding Cross Currency Contracts	15:40 hrs.
Normal Market close time for Cross Currency Derivatives (EURUSD, GBPUSD & USDJPY)	15:30 hrs.
Trade modification end time for Cross Currency Contracts	15:40 hrs.
Live Re-login start time	19:00 hrs.
Live Re-login close time	19:30 hrs.

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Important Instruction for members:

- Trades resulting from mock trading session on Saturday, September 10, 2022 shall not attract any obligation in terms of funds pay-in and/or pay-out. Kindly do not transfer any data files for this session.
- Members are requested to note that NOTIS application shall be available during the mock session.
- With reference to Exchange circular NSE/ISC/51754 dated March 24, 2022 and NSE/ISC/52722 dated June 23, 2022 issued by Investor Services Cell and updated from time to time, only valid and compliant UCC / PAN uploaded by members before cutoff time in UCC system and approved by Exchange shall be available for trading in the mock session. In case of any queries for status of UCC and/or reporting, members may connect with UCI team. (uci@nse.co.in).
- Unique Client Code (UCC) will not be validated for the Order entry during contingency time if any.
- Members are requested to refer to circular reference no. NSE/MSD/46441 regarding Testing of software used in or related to Trading and Risk Management. Members may choose to participate either in Mock Trading Session or Simulated environment for fulfilling their regulatory requirements in accordance to SEBI circular no. SEBI/HO/MRD1/DSAP/CIR/P/2020/234 dated November 24, 2020.

Annexure – 3

Pre-requisites / General guidelines for participating in the Mock environment

All members eligible to trade in CD segment in live market are enabled for participating in the mock trading sessions with their existing user ids, IP and Box Id mapping that of the live environment. Accordingly, members are requested to ensure the following:

1. You are able to successfully telnet the Exchange host from the IP you wish to participate
2. The Box ID with appropriate messages has been created on the IP in the respective segments you wish to participate.
3. In case you wish to participate via Non-NEAT frontend (NNF) applications, kindly ensure that the User Id is of type dealer, is converted for NNF and is mapped with the IP.
4. Members are required to set appropriate branch and / user limits from their corporate manager terminal in the respective segments, prior to placing orders in the Mock.
5. Members are requested to send requests via email pertaining to following activities with the details of User ID and segment for Exchange action only for the purpose of MOCK participation
 - a. Pro enablement
 - b. CTCL conversion
 - c. Password Reset for Corporate Manager user id
 - d. Unlocking of Corporate Manager user id
6. Password Reset / Unlocking of all other types of user ids should be done from the corporate manager user id by the member in the respective segments.