

National Stock Exchange of India Limited

Circular

Department: CAPITAL MARKET SEGMENT	
Download Ref No: NSE/CMTR/61875	Date: May 03, 2024
Circular Ref. No: 61/2024	

All Members,

Mock trading on Saturday, May 04, 2024 – New version of NEAT+ 7.7.0

In continuation to our circular (Download No. 59843) dated December 20, 2023, Exchange will be conducting a mock trading session in the Capital Market Segment on Saturday, May 04, 2024 as per the following schedule:

Mock trading from Primary Site:

Saturday, May 04, 2024	Time
Trading Session – 1	
Morning Block Deal Window Session-1 open time	10:45 hrs
Morning Block Deal Window Session-1 close time	11:00 hrs
Pre-Open open time	11:00 hrs
Pre-Open* close time	11:08 hrs
Special Preopen Session open time (For IPO & Relisted security)	11:00 hrs
Special Preopen Session * close time (For IPO & Relisted security)	11:45 hrs
Normal Market open time	11:15 hrs
T+0 Market Open time	11:15 hrs
Call Auction Illiquid session open time (2 sessions of 1 hour each)	11:30 hrs
T+0 Market Close time	12:00 hrs
T+0 Market Trade modification end time	12:15 hrs
Normal market open time for stocks in special preopen session	12:00 hrs
Auction Market Open Time	11:30 hrs
Auction Market Close Time	12:45 hrs
Afternoon Block Deal Window Session – 2 Open time	12:05 hrs
Afternoon Block Deal Window Session – 2 Close time	12:20 hrs

National Stock Exchange of India Limited

Contingency Start Time	13:00 hrs
Contingency Close Time	14:00 hrs
Normal Market close time	14:00 hrs

Mock trading from DR Site:

Saturday, May 04, 2024	Time
Trading Session-2	
Pre-Open open time	15:15 hrs
Pre-Open* close time	15:23 hrs
Normal Market open time	15:30 hrs
Call Auction Illiquid session open time (1 session of 30 mins)	15:30 hrs
Normal Market close time	16:30 hrs
Closing Session open time	16:40 hrs
Closing Session close time	16:50 hrs
Trade Modification end time	17:00 hrs

* Random closure in last one minute

Saturday, May 04, 2024	Time
Live Re-login start time	18:30 hrs
Live Re-login close time	19:00 hrs

The Exchange shall be releasing new version of NEAT+ 7.7.0. The new version shall be available for download from May 03, 2024 at 17:00 hours onwards on NSE Extranet path: /common/NEATPlus770.

Login with the version NEAT+ 7.6.9 shall be discontinued from June 01, 2024.

Members are requested to refer to circular no. [NSE/MSD/61872](#) dated May 03, 2024, [NSE/MSD/61653](#) dated April 19, 2024 regarding new CA certificate and [NSE/MSD/61867](#) dated May 02, 2024 for new version of Neat Adapter EXE application. Accordingly, members must use the combination of new NEAT adapter version and new ports applicable for capital market segment as below:

Login through	Dates	Applicable GR PORT
Old NEAT Adapter application Version 1.0.18 for Windows Neat Adapter Version 1.0.18 for Linux Neat Adapter	Shall be supported up to July 05, 2024	10817
New NEAT Adapter application Version 1.0.19 for Windows Neat Adapter Version 1.0.19 for Linux Neat Adapter	Mandatory from July 06, 2024	10819

Members using Direct connection through NNF users, are requested to download and use the new CA certificate which shall be made available by May 03, 2024 (EOD) in Extranet path (

National Stock Exchange of India Limited

/common/Encryption_CA_Certificate/2024_Certificate). Accordingly, members shall ensure readiness of their migration plan by July 06, 2024. **The applicable new interactive parameters to be used with 'New CA certificate':**

Segment	Gateway Router		Gateway IPs Subnet ranges		
	IP Address	New Port*	Network	Mask	Port
Capital Market (CM)	172.19.12.85	10819	172.19.12.0	255.255.255.128	10810

For other important instructions regarding the mock trading, kindly refer to the following Annexures:

Annexure 1: Important instructions regarding mock trading session.

Annexure 2: Pre-requisites / General guidelines for participating in the Mock environment.

Annexure 3: Important guidelines in case of switchover of trading system to Disaster Recovery (DR) Site.

Annexure 4: Additional features: Order slicing in multiples of freeze quantity and Dissemination of Indicative close price of Indices.

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

Annexure – 1

Important instructions regarding mock trading session

1. Refer to Exchange consolidated circular download ref no NSE/MSD/61777 dated April 26, 2024 for Interactive Connectivity Parameters.
2. Installation procedure for NEAT+ is available on extranet path /common/InstallationProcedure.
3. All the outstanding orders shall be purged before the start of each trading session. Members using NNF software should clear the outstanding orders in their systems before the start of each trading session.
4. 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.

National Stock Exchange of India Limited

5. Trades resulting from this session shall not attract any obligation in terms of funds pay-in and/or pay-out.
6. 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).
7. Members are requested to note that NOTIS application shall not be available in the mock session.
8. **Kindly note Connect2NSE and Extranet facility will not be available from 09:00 AM to 10:00 AM. Further please note that extranet through Member portal shall not be available from 09:00 AM to 08:00 PM.**
9. Unique Client Code (UCC) will not be validated for the Order entry during contingency time if any.
10. Kindly participate actively in the mock trading session from all trading software and re-login into live environment to check the connectivity and to avoid login problems on Monday, May 06, 2024.
11. Kindly refer to the website of NSE at www.nseindia.com for any information which may be updated by the Exchange on the mock trading session.
12. In case of any queries please call Toll Free no: 1800 266 0050 (Option 1).

Annexure – 2

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

All members eligible to trade in CM 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 (only dealer ID can be converted)
 - c. Password Reset for Corporate Manager user id
 - d. Unlocking of Corporate Manager user id
 - e. Change of User ID trading rights (viz. PRO to CLI, PRO+CLI, etc)
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.

National Stock Exchange of India Limited

Annexure – 3

Important guidelines in case of switchover of trading system to Disaster Recovery (DR) Site

1. Kindly note below points after switch over to DR site:
 - a. Trades of primary site will be available in Previous Trades window.
 - b. Trades can be modified/cancelled using Multiple Trade Modification and Cancellation window respectively.
 - c. Messages of primary site will be available in TWS Message Area.
2. If user renames or deletes the User folder and re-login the NEAT+ terminal, then data of primary site shall not be available in the functional window as mentioned above point.

Annexure – 4

Additional features on NEAT:

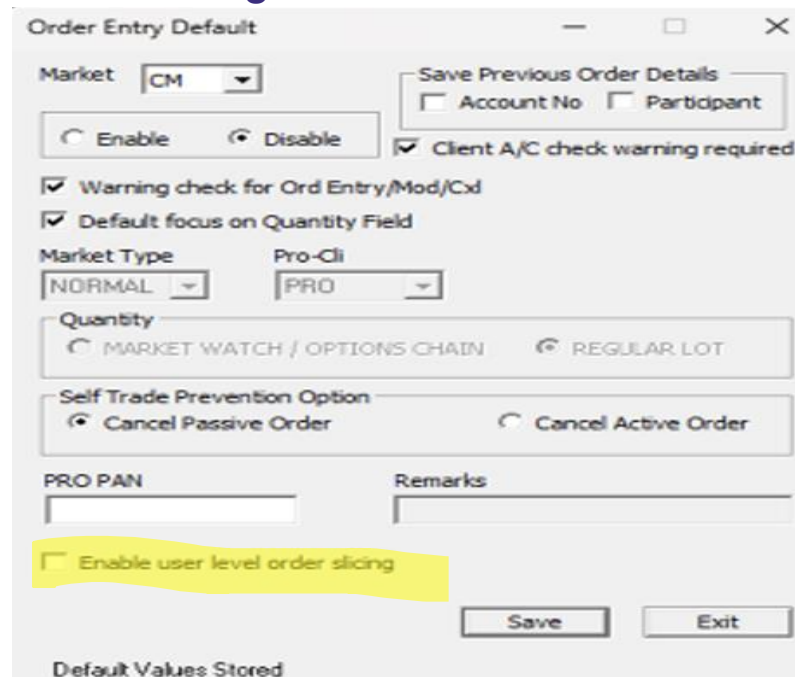
- Order slicing in multiples of freeze quantity
- Dissemination of Indicative close price of Indices

A) Order slicing:

In order to allow users to slice large quantities of orders in multiples of the freeze quantity limit, the Exchange is pleased to introduce an order slicing feature on NEAT terminal. The said feature shall function as per below:

1. The user will have an option to Enable/Disable Order Slicing feature on the NEATPlus TWS under the Dialog > “Order Entry Default” section at user level.
2. Default value shall be set as disabled / unticked

National Stock Exchange of India Limited



Order Entry Default

Market:

Save Previous Order Details
☐ Account No ☐ Participant

☐ Enable ☒ Disable

☒ Client A/C check warning required

☒ Warning check for Ord Entry/Mod/Cxl

☒ Default focus on Quantity Field

Market Type: Pro-Cli:

Quantity:
☐ MARKET WATCH / OPTIONS CHAIN ☒ REGULAR LOT

Self Trade Prevention Option:
☒ Cancel Passive Order ☐ Cancel Active Order

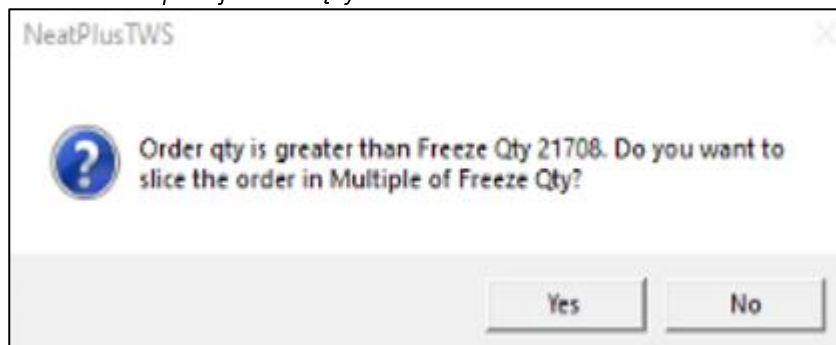
PRO PAN: Remarks:

☐ Enable user level order slicing

Save Exit

Default Values Stored

3. If the order slicing feature is disabled / unticked, then order entry behaviour w.r.t freeze quantity validation shall remain as existing.
4. If the Order Slicing feature is enabled / ticked by the user, then the order slicing feature shall be enabled for the specific user and below mentioned new flow shall be further enabled in order entry.
5. The selected order slicing value (Enable or Disable) shall be retained in case of application re-installation.
6. At order entry (Buy/Sell), if the user enters the order quantity more than the applicable freeze quantity for the security, a pop-up alert as shown below shall appear on the TWS for the user:
"Order qty is greater than Freeze Qty <Value: Quantity freeze limit>. Do you want to slice the order in Multiple of Freeze Qty?"



NeatPlusTWS

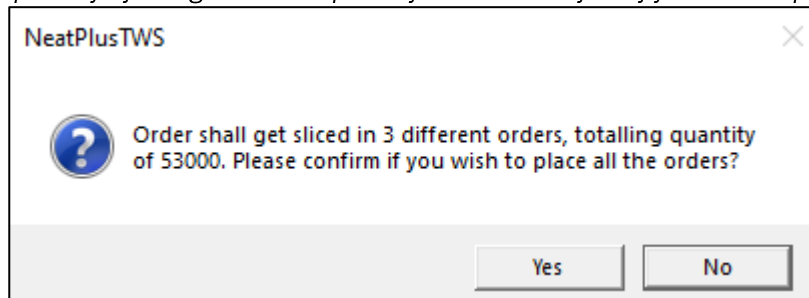
 Order qty is greater than Freeze Qty 21708. Do you want to slice the order in Multiple of Freeze Qty?

Yes No

7. The user will have option to select 'Yes' or 'No', by default the cursor shall be on "No".

National Stock Exchange of India Limited

8. If the user selects “No”, the window will be routed back to quantity field in order entry window to modify the quantity and existing warning message of “Quantity is greater than freeze quantity.” shall be displayed on the screen.
9. If the user selects “Yes”, user will get another pop-up message having details about order slicing as per below:
“Order shall get sliced in <Number of orders resulting out of slicing> different orders, totalling quantity of <Original order quantity>. Please confirm if you wish to place all the orders?”



10. If the user selects “No”, then window will be routed back to the quantity field in the “Order entry” window and the existing warning message of “Quantity is greater than freeze quantity” shall be displayed on the screen.
11. If the user proceeds with slicing of the order, then the order window will remain in the foreground with a message “Order entry in progress” while order is being processed. Once all the sliced orders are placed, a message of “Order complete” will be displayed on the screen.
12. Order slicing is applicable for below type of orders:
 - a. Regular lot (RL)
 - b. Stop loss (SL).
13. All other order related features i.e., order mod/cxl/COL/Kill switch/SL trigger/outstanding order/online backup shall be applicable to confirmed sliced orders.
14. Order slicing feature is not applicable for market orders, odd lot, auction, CA2, offline orders, orders modification and Disclosed Quantity Orders.
15. Below is the sample illustration of order slicing calculation:
 Freeze quantity = (Value of freeze percent as provided in security.txt * Issued Capital) / 100
 For ABC, EQ:
 Issued Capital = 3618087518
 Freeze quantity% = 0.0006
 Freeze Quantity = (0.0006 * 3618087518)/100 = 21708.52
 Freeze Quantity = 21707
 Order Quantity entered by user = 53000 for ABC, EQ
 Sliced Order Quantity:
 Order Quantity 1: 21707
 Order Quantity 2: 21707
 Order Quantity 3: 9586
16. For SME securities, order slicing is applicable. However, if the quantity freeze is not in multiple of its lot size, then the order shall be rejected as per the existing functionality.

National Stock Exchange of India Limited

B) Dissemination of Indicative Close Price of Indices

- Indicative Close Price (ICP) of Indices shall be displayed on NEATPlus TWS under INDEX WINDOW. The dissemination of ICP shall commence 30 mins prior to normal market close.

Index Name	Index Val	I	Abs...	Indicative ...
Nifty 50	100.00		0.00	0.00
Nifty GS Comp...	100.00		0.00	0.00
Nifty GS 4 8Yr	100.00		0.00	0.00
Nifty FMCg	100.00		0.00	0.00
Nifty Bank	100.00		0.00	0.00
NIFTY500 MU...	100.00		0.00	0.00
NIFTY50 EQL ...	100.00		0.00	0.00
NIFTY HEALT...	100.00		0.00	0.00
NIFTY ALPHA...	100.00		0.00	0.00
India VIX	100.0000		0.00...	0.0000
NIFTY MIDCA...	100.00		0.00	0.00
INDEX2 NSET...	100.00		0.00	0.00
INDEX1 NSET...	100.00		0.00	0.00
Nifty Realty	100.00		0.00	0.00
Nifty Midcap 50	100.00		0.00	0.00
Nifty Media	100.00		0.00	0.00
Nifty GS 10Yr ...	100.00		0.00	0.00
Nifty Auto	100.00		0.00	0.00
Nifty 200	100.00		0.00	0.00
HangSeng BeE...	100.00		0.00	0.00

- The default value of Indicative Close Price (ICP) of Indices shall be displayed as zero (0) in TWS till start of dissemination in last 30mins of normal market close.
- The ICP of Indices shall be retained after logout and login, in-line with existing behaviour of Index value.