National Stock Exchange of India Limited

Circular

Department: COMMODITY DERIVATIVES	
Download Ref No: NSE/COM/50467	Date: December 01, 2021
Circular Ref. No: 35/2021	

All Members,

Mock trading on Saturday, December 04, 2021 – New version release 1.3.5

In continuation to our circular (Download No. 46779) dated December 23, 2020, Exchange will be conducting a mock trading session in the Commodity Derivatives Segment on Saturday, December 04, 2021 as per the following schedule:

Mock trading from Primary Site:

Saturday, December 04, 2021	Time
Trading Session-1	
Normal Market open time	11:00 hrs
Normal Market close time	15:30 hrs
Contingency test start time	13:30 hrs
Contingency test end time	15:00 hrs

Saturday, December 04, 2021	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 CO 1.3.5. The new version shall be available for download from December 03, 2021 at 17:00 hours onwards on NSE Extranet path /comtftp/comtcommon/NEATCO135.

Login with the version NEAT 1.3.4 shall be discontinued from next mock in January 2022.

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

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Annexure 1: Important instructions regarding mock trading session.
Annexure 2: Pre-requisites / General guidelines for participating in the Mock environment.
Annexure 3: Additional update.

For and on behalf of
National Stock Exchange of India Limited

Abhijeet Sontakke
Associate Vice President

Toll Free No	Email id
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Annexure – 1

Important instructions regarding mock trading session

1. Refer to Exchange consolidated circular download ref no NSE/MSD/45703 dated September 15, 2020 for Interactive Connectivity Parameters.
2. Installation procedure for NEATCO is available on extranet path /comtcommon/Installation_Procedure.
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.
5. Unique Client Code (UCC) will not be validated for the Order entry during contingency time.
6. Trades resulting from this session 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.
7. 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, December 06, 2021.
8. Co-location facility shall not be available for Commodity Derivatives Segment.
9. 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.
10. 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 COM 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 Manger 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 manger user id by the member in the respective segments.

Annexure – 3

Additional Features

Order Price Alert in NEAT: Alerts at the time of order entry in Future and Options Contracts

Following mechanism is to be developed on NEAT TWS FE which shall be applicable for future & option contracts:

- For Buy Normal orders:
    - Whenever limit order price is greater than or equal to X above the LTP i.e. LTP + X (or LTP + X% of LTP as the case may be) order price alert shall get generated on TWS.
- For Sell Normal orders:
    - Whenever limit order price is lesser than or equal to X below the LTP i.e. LTP - X (or LTP - X% of LTP as the case may be), order price alert shall get generated on TWS.
- X shall be 1 for all the future instruments in COM segment
- X shall be as below for Option contracts,

Instrument	LTP / Base Price (Rs.)	% of LTP / Base Price	Price Minimum absolute Range (Rs.)
OPTBLN, OPTBAS	>50	40%	-
OPTBLN, OPTBAS	0 to 50	-	20

- Alert shall be in the form of pop up window to re-confirm the order price, which shall also have warning message as ‘Order price is significantly away from reference price << print reference price >>. Please exercise caution. Do you still want to continue with the order price?’. Executor shall be given 2 options, ‘No’ & ‘Yes’.
  - By default, cursor shall be set on ‘No’ option. So that if ‘Enter’ is pressed, same shall get selected. User should be able to toggle between options using TAB button of the keyboard.
  - If ‘No’ is selected, order shall not be sent to host, alert window shall disappear and cursor shall be set to order price in the order entry window with, all other already filled details in the order entry window as unchanged.
  - If ‘Yes’ is selected, order shall be sent to host for normal processing as per existing logic.
- If LTP is not available for the day i.e. contract is not traded for the day, Base price of the contract is to be referred to for alert generation.
- This mechanism shall also be applicable for ‘Offline Bulk order entry’ functionality, wherein alert pop-up is to be generated for every such order. On getting appropriate response from the user on the alert, bulk order upload functionality should continue.
- This mechanism shall be applicable for following type of orders,
  - Limit orders
  - Normal and offline order entry
  - 2L and 3L Order Entry
  - Closeout Order entry
- This mechanism shall not be applicable for SL orders & Market orders.