

National Stock Exchange of India Limited

Circular

Department: COMMODITY DERIVATIVES	
Download Ref No: NSE/COM/60119	Date: January 05, 2024
Circular Ref. No: 01/2024	

All Members,

Mock trading on Saturday, January 06, 2024 – New Version of NEAT 1.4.6

In continuation to our circular (Download No. 59843) dated December 20, 2023 Exchange will be conducting a mock trading session in the Commodity Derivatives Segment on Saturday, January 06, 2024 as per the following schedule:

Mock trading from Primary Site:

Saturday, January 06, 2024	Time
Trading Session	
Normal Market open time	11:00 hrs
Contingency start time	12:15 hrs
Contingency end time	13:00 hrs
Normal Market close time	13:00 hrs
Position Limit/Collateral value Set up cut off time	13:10 hrs
Trade modification end time	13:10 hrs

Saturday, January 06, 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 CO 1.4.6. The new version shall be available for download from January 05, 2024 at 17:00 hours onwards on NSE Extranet path/comtftp/comtcommon/NEATCO146.

Login with the version NEAT 1.4.5 shall be discontinued from February 03, 2024 (mock).

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Members are requested to refer circular no. [NSE/MSD/59551](#) dated November 29, 2023 and NSE/MSD/59984 dated December 28, 2023 for version of Neat Adapter (NA) EXE application. Accordingly, members are requested to uninstall the existing NEAT Adapter version and use the latest version of NA (i.e. 1.0.18).

Frontend	Login through	Dates	Encrypted Data flow
NEAT 1.4.5 & NEAT 1.4.6 (Onwards)	Old NEAT Adapter application Version 1.0.15 for Windows Neat Adapter Version 1.0.15 for Linux Neat Adapter OR Old NEAT Adapter application Version 1.0.16 for Windows Neat Adapter Version 1.0.16 for Linux Neat Adapter OR Old NEAT Adapter application Version 1.0.17 for Windows Neat Adapter Version 1.0.17 for Linux Neat Adapter	Supported upto March 01, 2024	YES
	New NEAT Adapter application Version 1.0.18 for Windows Neat Adapter Version 1.0.18 for Linux Neat Adapter	Mandatory from March 02, 2024 (Mock)	

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: Additional Features in NEAT

For and on behalf of
National Stock Exchange of India Limited

Aarti Surve
Chief Manager

Toll Free No	Email id
1800-266-0050 (Option 1)	msm@nse.co.in

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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 /comtftp/comtcommon/Installation_Procedure.
3. 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.
4. 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).
5. Unique Client Code (UCC) will not be validated for the Order entry during contingency time if any.
6. Members are requested to note that NOTIS application shall not be available in the mock session.
7. 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.
8. 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, January 08, 2024.
9. Co-location facility shall not be available for Commodity Derivatives Segment.
10. 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.
11. 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.

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- a. Pro enablement
- b. CTCL conversion
- c. Password Reset for Corporate Manger 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 manger user id by the member in the respective segments.

Annexure - 3

Additional Features in NEAT

a. Options Chain

Radio buttons will be provided for users to select Option pricing model at their discretion using which IV% against the contract in the option chain will be computed.

Instrument: OPTFUT

Symbol: WTICRUDE

Expiry: 15NOV2023

Future Price: 6829.0000

Showing Options Chain for: OPTFUT

WTICRUDE

15NOV2023

Underlying Price: 6829.0000

Pricing Model:

Black Scholes

Garman Kohlhagen

Black76

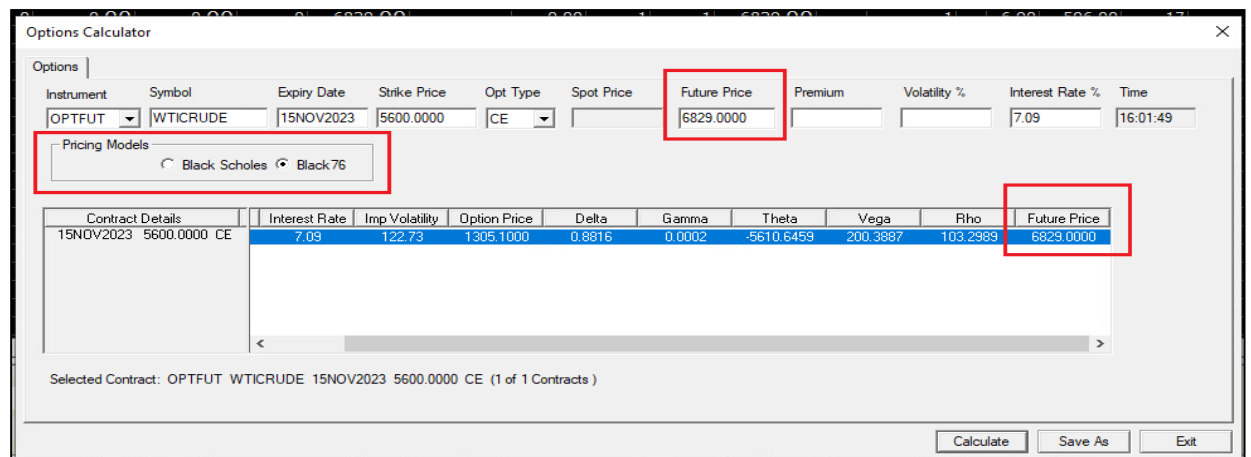
CALLS

PUTS

IV %	LTP	Change in LTP	Trd Qty	OI	Bid Qty	Bid Price	Offer Price	Offer Qty	Strike	Bid Qty	Bid Price	Offer Price	Offer Qty	OI	Trd Qty	Change in LTP	LTP	IV %
122.73	1305.1000	0.0000	0	0	0	0.0000	0.0000	0	5600.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00
0.00	0.0000	0.0000	0	0	0	0.0000	0.0000	0	5550.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00
0.00	0.0000	0.0000	0	0	0	0.0000	0.0000	0	5700.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00
0.00	0.0000	0.0000	0	0	0	0.0000	0.0000	0	5750.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00
0.00	0.0000	0.0000	0	0	0	0.0000	0.0000	0	5800.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00
0.00	0.0000	0.0000	0	0	0	0.0000	0.0000	0	5850.0000	0	0.0000	0.0000	0	0	0	0.0000	0.0000	0.00

b. Options Calculator

Radio buttons to select either Black Scholes or Black76 pricing model will be provided.



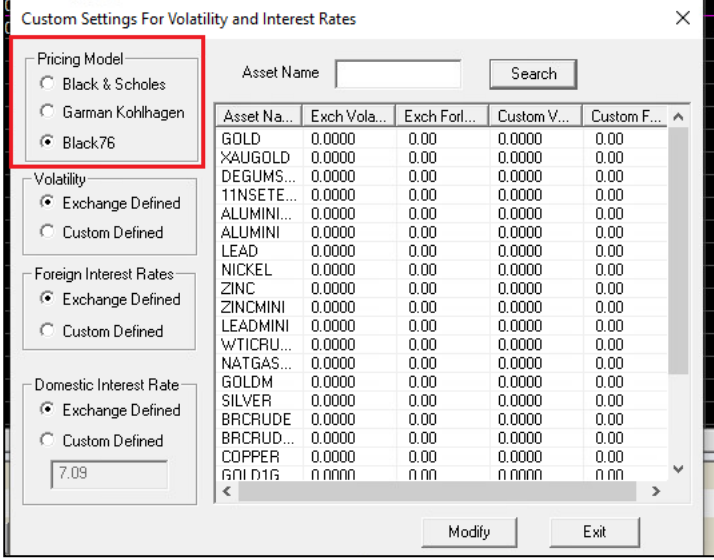
Contract Details		Interest Rate	Imp Volatility	Option Price	Delta	Gamma	Theta	Vega	Rho	Future Price
15NOV2023	5600.0000 CE	7.09	122.73	1305.1000	0.8816	0.0002	-5610.6459	200.3887	103.2989	6829.0000

Selected Contract: OPTFUT WTICRUDE 15NOV2023 5600.0000 CE (1 of 1 Contracts)

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c. Volatility and Interest Rates

Radio buttons will be provided for users to select default Option pricing model at their discretion, using which Implied Volatility against contracts in Market Watch / Market Inquiry windows will be computed. Pricing model selected in this screen shall be applicable as default model in the Option Chain.



Custom Settings For Volatility and Interest Rates

Asset Name Search

Pricing Model

☐ Black & Scholes

☐ Garman Kohlhagen

☒ Black76

Volatility

☒ Exchange Defined

☐ Custom Defined

Foreign Interest Rates

☒ Exchange Defined

☐ Custom Defined

Domestic Interest Rate

☒ Exchange Defined

☐ Custom Defined

7.09

Asset Na...	Exch Vola...	Exch For...	Custom V...	Custom F...
GOLD	0.0000	0.00	0.0000	0.00
XAUGOLD	0.0000	0.00	0.0000	0.00
DEGUMS...	0.0000	0.00	0.0000	0.00
11NSETE...	0.0000	0.00	0.0000	0.00
ALUMINI...	0.0000	0.00	0.0000	0.00
ALUMINI	0.0000	0.00	0.0000	0.00
LEAD	0.0000	0.00	0.0000	0.00
NICKEL	0.0000	0.00	0.0000	0.00
ZINC	0.0000	0.00	0.0000	0.00
ZINCMINI	0.0000	0.00	0.0000	0.00
LEADMINI	0.0000	0.00	0.0000	0.00
WTICRU...	0.0000	0.00	0.0000	0.00
NATGAS...	0.0000	0.00	0.0000	0.00
GOLDM	0.0000	0.00	0.0000	0.00
SILVER	0.0000	0.00	0.0000	0.00
BRRCRUDE	0.0000	0.00	0.0000	0.00
BRCRUD...	0.0000	0.00	0.0000	0.00
COPPER	0.0000	0.00	0.0000	0.00
GNU D1G	0.0000	0.00	0.0000	0.00

Modify Exit