

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/32447

Date : May 25, 2016

Circular Ref. No : 046/2016

All Members,

Mock trading (Contingency) on Saturday, June 04, 2016 – No new version release

In continuation to our circular 120/2015 (Download No. 31307) dated December 08, 2015, Exchange shall be conducting a mock trading (contingency) session in the Futures & Options Segment on Saturday, June 04, 2016 as per the following schedule:

Saturday, June 04, 2016	Time
Normal Market open time	10:15 hrs.
Normal Market close time	15:30 hrs.
Position Limit/Collateral value Set up cut off time	15:40 hrs.
Trade modification end time	15:40 hrs.
Live Re-login start time	17:30 hrs.
Live Re-login close time	18:00 hrs.

Members are requested to kindly note and act upon the following operational instructions:

Annexure - 1: Important Instructions regarding mock trading session**Annexure -2:** New market data

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
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Annexure - 1

Important instructions for mock trading session:

1. Trades resulting from this session shall not attract any obligation in terms of funds and/or securities pay-in and/or pay-out. Kindly do not transfer any data files for this session.
2. Members having approved algorithmic software are required to adhere to circular 073/2013 (Download No. 24585) dated September 27, 2013 for mandatory participation in mock trading (contingency) session.
3. 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, June 06, 2016.
4. 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.
5. In case of any queries please call Toll Free no: 1800 266 00 53.

Annexure- 2

This is with reference to Circular Download Ref. No. NSE/FAOP/31115 dated November 10, 2015 regarding “New Data Structures for market data”.

Exchange is pleased to announce that the New Market data (optimized) – (One second frequency upto 5 –depth) shall be made available with effect from June 06, 2016. This will be in addition to the existing one-second market data provided by the exchange.

Members are requested to ensure the following:

- UDP version **v4.00.00** has been installed (this version has already been made mandatory). Members may refer to the following circulars for more details:
 - a. New Windows UDP Server – Download Ref. No. NSE/FAOP/32123 dated March 31, 2016
 - b. New Linux UDP Server - Download Ref. No. NSE/FAOP/32279 dated April 29, 2016
- Leased Line users have option to
 - a. continue to receive the market data as per the existing parameters or
 - b. configure the new market data parameters w.e.f June 06, 2016
 - c. However, members shall **not configure both** current and new market data parameters as this shall lead to increase in their link bandwidth utilization.
- **VSAT users:**
 - a. **need to mandatorily configure the “New Market Data” parameters as the** market data through current configuration will not be available w.e.f June 06, 2016.

Details and Parameters for configuring new market data

1. Configure the **new market data parameters – primary and secondary feed** as per below (all the below configurations need to be done to receive the new market data):

Broadcast Parameters	Primary Feed		Secondary Feed	
Receiver Details				
Receiver IP	239.50.52.42	239.50.50.23	239.50.52.162	239.50.50.28
Receiver Port	25042	10823	25162	10828
Sender Details				
Sender IP	Configure the local multicast IP (should be same for both the feeds of FO segment)			

Sender Port	Configure the local multicast port (should be same for both the feeds of FO segment)			
Market Segment	FO	FO	FO	FO
New MKT Data	Y	N	Y	N
IP Address				
Local IP towards Host	Configure IP address of the NIC card configured toward Exchange connectivity			
Local IP towards NEAT	Configure IP address of the NIC card configured toward local LAN			

2. Click on “Save” button to save the configuration details. Successfully saved configurations are displayed as below:

ID	Seg	Recv IP	Recv Port	Send IP	Send Port	Pkts Recv	Pkts Sent	New MKT Data	Connection Status
1	CM	239.99.39.16	10224	234.4.4.4	29465	0	0	Y	Not Running
2	CM	239.50.50.12	10812	234.4.4.4	64440	0	0	N	Not Running

3. To start receiving the new market data broadcast click “Start” button respectively after selecting the desired configuration from the list shown in above screen.
4. In addition to the above, **NNF users** may refer file “cm_index_token_mstr.txt” to identify the index tokens. This file shall be made available on extranet under path “/faoftp/faocommon/” from June 03, 2016 onwards. The file format is as below:

File Format:

Plain Text, Comma Delimited

Field delimiter:

Comma (,)

Header Record:

This is the first line in the file. It contains the number of indices present in the file

Field Name	Data Type	Value	Remark
No. of Indices	INT	Numeric	Number of Index records

Index Information Records:

The fields of the subsequent lines / records should be interpreted as follows.

Field Name	Data Type	Value	Remark
Index Name	String	Variable Char Buffer	Name of Index
Index Token Id	INT	Numeric	Unique Identifier for Index