

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/37653

Date : April 27, 2018

Circular Ref. No : 41/2018

All Members,

Mock trading on Saturday, May 05, 2018– No new version release

In continuation to our circular (Download No. 36491) dated December 13, 2017, Exchange shall be conducting a mock trading session in the Futures & Options Segment on Saturday, May 05, 2018 as per the following schedule:

Saturday, May 05, 2018	Time
Trading Session- 1	
Normal Market open time	10:15 hrs
Normal Market close time	14:00 hrs
Trading Session- 2	
Normal Market open time	14:40 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

Saturday, May 05, 2018	Time
Live Re-login start time	17:30 hrs
Live Re-login close time	18:00 hrs

With reference to Exchange circular no NSE/FAOP/37379 dated March 28, 2018, members are requested to note that only the new TAP version shall be supported from May 05, 2018 onwards.

Further, login with Trimmed TAP (Windows/Linux) shall be discontinued from May 05, 2018.

For other important instructions regarding the mock trading, kindly refer to the following annexures:
Annexure 1: Important instructions regarding mock trading session.

Annexure 2: **Settlement Indicator in Contract.txt file**

Annexure 3: Parameters for Login without TAP **(Mandatory from May 05, 2018)**

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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Annexure 1

Important instructions regarding mock trading session

1. Members are requested to note that the Exchange Contingency Tests shall be carried out between 11:00 am to 01:00 pm. Members are requested to actively participate and plan their activities accordingly.
2. 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.
3. Members having approved algorithmic software are required to adhere to circular 73/2013 (Download No. 24585) dated September 27, 2013 for mandatory participation in mock trading (contingency) session.
4. Trades resulting from this session shall not attract any obligation in terms of funds and/or pay-in and/or pay-out. Kindly do not transfer any data files for this session.
5. 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 07, 2018.
6. 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.
7. In case of any queries please call Toll Free no: 1800 266 0053.

Annexure 2

Settlement Indicator in Contract.txt file

Settlement Indicator shall be provided in the 64th field in the contract.txt file.

The field currently referred to as “Filler” shall now be referred to as “Settlement Indicator”

Settlement Indicator shall have the below values:

- C – Cash settled
- P – Physical settled

Please note that there is no change in structure of contract.txt file.

Kindly refer Exchange circular no NSE/FAOP/37632 dated April 26, 2018 for further details.

Annexure 3

Parameters for Login without TAP

- **For Login through NEW protocol (Mandatory from May 05, 2018)**

Primary (BKC) / DR site

Gateway Router IP Address	Port
172.19.13.80	10820

Gateway IPs Subnet ranges –

Network	172.19.13.0
Mask	255.255.255.128
Port	10820