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National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/53785	Date: September 21, 2022
Circular Ref. No: 109/2022	

All Members,

Mock trading on Saturday, September 24, 2022

This is with reference to Exchange Circular no. NSE/MSD/44692 dated June 18, 2020 regarding Unannounced live trading sessions from Disaster Recovery (DR) Site, Circular no. NSE/MSD/48662 dated June 18, 2021 regarding Important guidelines in case of switchover of trading system to Disaster Recovery (DR) Site and Circular no. NSE/MSD/53507 dated September 1, 2022 regarding Contingency Drill / Mock Trading schedule for the month of September 2022. The mock will be followed by a re-login session from Primary site to avoid login problems on Monday, September 26, 2022.

The schedule of the mock trading is as follows:

Mock trading:

Saturday, September 24, 2022	Time
Trading Session	
Normal Market open time	09:15 hrs
Normal Market close time	15:30 hrs
Trade modification end time	15:40 hrs

Re-Log in Session from Primary Site:

Saturday, September 24, 2022	Time
Live Re-login start time	18:00 hrs.
Live Re-login close time	18:30 hrs.

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Members are required to perform the following:

With reference to Exchange circular NSE/FAOP/53114 Dated July 27, 2022 and NSE/FAOP/53438 Dated August 25, 2022, Limit Price Protection (LPP) mechanism shall be available for testing in the mock session. For the mock session, members are requested to make a note of the following additional information w.r.t. LPP mechanism,

- LPP mechanism shall be applicable for Index Options (Weekly & Monthly expiries) and Stock Options.
- The LPP range on both the side of reference price shall be computed as follows:-

Reference price (in Rs)	Absolute	% of Reference price
<=50	+/- 20	-
>50	-	+/-40%

Please note that the aforesaid Limit Price Protection (LPP) mechanism shall be available only for testing in the Mock session and same will be reverted after completion of mock on September 24, 2022 and same shall not be applicable from September 26,2022 till further notice.

- Exchange shall be conducting a mock trading session on Saturday, September 24, 2022 from Primary and may switchover its operations to Disaster Recovery (DR) site only in case of disruption in trading system.
- Members are requested to note that Exchange may shift its operation from primary site to DR site anytime during the mock session upon receipt of intimation from SEBI. It shall be a graceful shutdown from the primary site. In case of switch over to DR site necessary action should be taken at member's end as stated in circular NSE/MSD/48662 dated June 18, 2021 to bring their systems into a consistent state.
- All members are mandatorily required to participate in the mock trading session from all their trading applications including algos as done on normal trading days. This drill is being conducted based on specific discussions with SEBI and their Technical Advisory Committee.
- For connecting to Primary/DR site, no changes in NEAT Adapter settings are required. Settings of live session as of Friday, September 23, 2022 in NEAT Adapter shall be retained to connect to all sessions of Primary/DR site.
- All the outstanding orders shall be purged before the start of trading from BCP site. Members using NNF software should clear the outstanding orders of session 1 in their systems before trading from BCP site.
- Members should note that for Multicast TBT, sequence number will start from ‘1’ once trading starts from BCP site.

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- Latencies experienced by Colo Participants will be different on Disaster Recovery/BCP as compared to a normal trading day.

For other important instructions members may refer to the following:

Annexure 1: Operational instructions for 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.

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 for BCP mock trading session

1. Refer to Exchange circular download ref no NSE/MSD/45703 dated September 15, 2020 for Interactive Connectivity Parameters.
2. Trades resulting from this session shall not attract any obligation in terms of funds pay-in and/or securities pay-in and/or pay-out. Kindly do not transfer any data files for this 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, September 26, 2022.
4. Members are requested to note that NOTIS application shall not be available in mock session.
5. 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)
6. Unique Client Code (UCC) will not be validated for the Order entry during contingency time if any.
7. 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.
8. Market participants are encouraged to refer to the FAQs on Disaster Recovery (DR45) https://www.nseindia.com/trade/disaster-recovery-faqs available on the Exchange website.
9. 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 FO 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 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

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.