

National Stock Exchange Of India Limited
Department : FUTURES & OPTIONS SEGMENT

Download Ref No: NSE/FAOP/49164

Date : August 03, 2021

Circular Ref. No: 56/2021

All Members,

Mock trading on Saturday, August 07, 2021 – New version of NEAT+ 7.4.6

In continuation to our circular (Download No. 46779) dated December 23, 2020, Exchange will be conducting a mock trading session in the Futures & Options Segment on Saturday, August 07, 2021 as per the following schedule:

Mock trading from Primary Site:

Saturday, August 07, 2021	Time
Trading Session-1	
Normal Market open time	11:15 hrs
Normal Market close time	14:00 hrs
Contingency test start time	13:00 hrs
Contingency test end time	14:00 hrs

Mock trading from DR Site:

Saturday, August 07, 2021	Time
Trading Session-2	
Normal Market open time	15:00 hrs
Normal Market close time	15:30 hrs
Trade modification end time	15:40 hrs

Saturday, August 07, 2021	Time
Live Re-login start time	18:00 hrs
Live Re-login close time	18:30 hrs

The Exchange shall be releasing new version of NEAT+ 7.4.6. The new version shall be available for download from August 06, 2021 at 17:00 hours onwards on NSE Extranet path faoftp/faocommon/NEATPlus746.

Login with the version NEAT+ 7.4.5 shall be discontinued from September 04, 2021 (Mock).

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

Annexure 1: Important instructions regarding 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.

Annexure 4: Additional features

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

Toll Free No	Fax No	Email id
1800-266-0050 (Option 1)	+91-22-26598449	msm@nse.co.in

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 NEAT+ is available on extranet path /common/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. Trades resulting from this session shall not attract any obligation in terms of funds pay-in and/or pay-out.
6. 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, August 09, 2021.
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. 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
 - 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.

Annexure – 4

Additional Features

Order Price Alert in NEAT+ : Alerts at the time of order entry in Future Contracts.

In view of Exchange circular reference no: NSE/FAOP/49118 dated July 31, 2021 regarding Pre-Trade risk controls , Members are requested to note that below changes shall be available in new version of NEAT+ 7.4.6 (onwards)

If the user places limit order at price which is away from prevailing market prices, a warning alert “Order price is significantly away from reference price << >>. Please exercise caution. Do you still want to continue with the order price?” will be generated on Front End(FE) for re-confirmation of the order price from the dealer.

- For Buy Normal orders: Whenever limit order price is greater than or equal to X% of LTP ie $LTP + X\% \text{ of LTP}$, order price alert will be generated.
- For Sell Normal orders: Whenever limit order price is lesser than or equal to X% of LTP ie $LTP - X\% \text{ of LTP}$, order price alert will be generated.
- By default, cursor will be set on ‘No’ option, so that if ‘Enter’ tab is pressed by the user, order entry will get rejected and Cursor will be re-set at order price in the order entry window.
- If option ‘Yes’ is selected, order will be accepted and sent to host.

- Members are requested to set the contract on Market Watch area before placing the order in it, to get the Order price alert based on the LTP as per aforesaid functionality.
- If LTP is not available for the day i.e. contract is not traded for the day, Base price of the contract shall be referred for comparison.
- Please note that the functionality / calculations are based on the available Last Trade Price via broadcast / base price for the contract in the NEAT+ FE. Above functionality shall be applicable for all limit orders on future contracts, of following types
 - Normal/Offline
 - 2L and 3L
 - Closeout
- Above functionality shall not be applicable for Market and Stop loss orders
- Currently, the X value is set as follows:
 - 5% for Stock Futures
 - 3% for Index Futures
- Exchange may review and change the 'X' value in future, if required.

