

**National Stock Exchange Of India Limited**

Department : CURRENCY DERIVATIVES

Download Ref No: NSE/CD/39264

Date : October 26, 2018

Circular Ref. No: 36/2018

All Members,

Mock trading (Contingency) on Saturday, November 03, 2018 - No new version release

In continuation to our circular (Download No. 36492) dated December 13, 2017 Exchange will be conducting a mock trading session in the Currency Derivatives Segment on Saturday, November 03, 2018 as per the following schedule:

Saturday, November 03, 2018	Time
Trading Session- 1	
Normal Market open time	10:00 hrs.
Normal Market close time	14:10 hrs
Trading Session- 2	
Normal Market open time	14:50 hrs
Normal Market close time for Currency Derivatives (USDINR, EURINR, GBPINR, JPYINR, T-Bills & Interest Rate Futures)	15:15 hrs
Position Limit/Collateral value Set up cut off time & Trade modification end time. - Excluding Cross Currency Contracts	15:20 hrs
Normal Market close time for Cross Currency Derivatives (EURUSD, GBPUSD & USDJPY)	15:30 hrs
Position Limit/Collateral value Set up cut off time & Trade modification end time for Cross Currency Derivatives Contracts	15:40 hrs.

Saturday, November 03, 2018	Time
Live Re-login start time	17:00 hrs.
Live Re-login close time	17:30 hrs.

Members are requested to refer circular no NSE/CD/39261 dated October 26, 2018 for configuration of new TAP EXE.

Further, as per Exchange circular NSE/CD/38248 dated July 05, 2018, FIX TAP versions and its associated support shall be discontinued w.e.f November 03, 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: Additional Features

Annexure 3: Parameters for Login without TAP

Annexure 4: Parameters for Login for Trade Drop Copy Facility

For and on behalf of  
National Stock Exchange of India Limited

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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 13:00 hrs to 14:10 hrs. 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 41/2018 (Download No. 38935) dated September 21, 2018 for mandatory participation in mock trading (contingency) session.
4. 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.
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, November 05, 2018.
6. Kindly refer to the website of NSE at [www.nseindia.com](http://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 Additional Features

Introduction of Reserved strikes for option contracts in Currency Derivative Segment

Exchange shall provide contract level reserved contract identifier indicator in the cd\_contract.txt file which would distinguish between eligible and reserved contracts.

Members are requested to note that there is NO CHANGE in the structure of the file.

The details of information to be provided in cd\_contract .txt file has been mentioned below:

	Field No	Field name	Values Accepted	Remarks
Existing	12	Filler	Blank	Blank
Revised	12	ReservedIdentifier	Value will be <b>'0'</b> - Eligible Contract <b>'1'</b> - Reserved Contract	Indicates whether the contract is Eligible or reserved

Kindly refer Exchange circular no NSE/CD/39229 dated October 24, 2018 for further details.

## Annexure - 3

## Parameters for Login without TAP

Primary (BKC) / DR site

Gateway Router IP Address	Port
172.19.18.85	10875

Gateway IPs Subnet ranges –

Network	172.19.18.0
Mask	255.255.255.128
Port	10870

## Annexure - 4

## Parameters for Login for Trade Drop Copy Facility

Dropcopy Gateway IP Address	Port
172.19.18.44	10850
172.19.18.45	

