

National Stock Exchange Of India Limited

Department : Commodity Derivatives Segment

Download Ref No: NSE/COM/39113

Date : October 10, 2018

Circular Ref. No: 07/2018

All Members,

Trading in Commodity Derivatives Segment

This is in continuation with the Exchange circular download no. 38941 dated September 21, 2018 and circular download no. 39007 dated September 28, 2018 for Trading in Commodity Derivatives segment.

In this reference, members are requested to note the following for the Commodity Derivatives segment:-

A) Trading hours

i) From October 12, 2018 (Launch day) to November 02, 2018

Sr. No.	Commodity Category	Trade Start Time*	Trade End Time*
1	Internationally Referenceable Non-Agri Commodities	10:00 AM	11:30 PM
2	Trade modification end time		11:45 PM
3	Position limit/Collateral value Set up Cut off end time		11:45 PM

ii) From November 05, 2018 to March 08, 2019 (both days inclusive) on account of change in US daylight saving timings:

Sr. No.	Commodity Category	Trade Start Time*	Trade End Time*
1	Internationally Referenceable Non-Agri Commodities	10:00 AM	11:55 PM
2	Trade modification end time		11:59 PM
3	Position limit/Collateral value Set up Cut off end time		11:59 PM

* Trade Start Time and Trade End Time are subject to change in reference to Trading Holidays & Muhurat Trading as mentioned in Exchange circular download no. 38941 dated September 21, 2018.

B) Further, members are requested note that the respective application EXE and master files shall be available for download on NSE EXTRANET on the below paths:

Exe/master files	Version / Setup Files	Path on Extranet
NEAT	NEAT CO Version 1.2.0	/comtftp/comtcommon/NEATCO120
TAP	Windows: TAP_1.1.42_Setup.exe, Register_Installer.bat	/comtftp/comtcommon/IntegratedTAP/ Windows
	Linux: TAP_7.0.46_Setup.sh, TAP_7.0.46_SetupFiles.zip, Register_Installer.sh	/comtftp/comtcommon/IntegratedTAP/ Linux
Linux/ Windows UDP	Linux :	
	LINUXUDPSERVER_v4.01.00_32.tar	/comtftp/comtcommon/LinuxUDPSRVR
	LINUXUDPSERVER_v4.01.00_64.tar	
	Windows :	
	UDPSERVER_v4.01.00.exe	/comtftp/comtcommon/UDP401
Contract & participant master file	co_contract.gz *	
	co_participant.gz *	/comtftp/comtcommon

* The latest contract and participant master files for October 12, 2018 shall be available for download on October 12, 2018 from 08:00 AM onwards. On subsequent days, the same shall be available post completion of end of day activities post market close.

C) Underlying Asset Broadcast

This is in continuation with the Exchange circular download no. 38941 dated September 21, 2018 and circular download no. 39007 dated September 28, 2018 for Trading in Commodity Derivatives segment. In this reference, Members may note that the Exchange shall now provide underlying asset data feed (polled data) for commodity namely GOLD and SILVER values on NEAT CO trader workstation as given below:

Broadcast Symbol	Underlying Commodity
GOLD	GOLD
GOLDM	GOLD
SILVER	SILVER

Members using NEAT CO can view the values in the following two manners:

- Members can view the Underlying values in the ASSET WINDOW on NEAT CO.
- Members can setup the assets on the Market Watch screen just like a contract.
 - Members need to invoke the ASSET LIST by pressing CTRL+SHIFT+A
 - Click 'SEARCH'; a list of available assets will be displayed
 - Choose symbol from the list of ASSETS displayed
 - Click 'SET TO MW'

Members are requested to take the latest co_contract.gz file from NSE EXTRANET directory: /comtftp/comtcommon and upload the same in the trading terminals to enable them to view the assets.

D) Multicast Tick By Tick (MTBT)

In continuation of Exchange circular download no. 38190 dated June 29, 2018 regarding Multicast Tick by Tick (MTBT) data subscription, Exchange notifies availability of MTBT data for Commodity Derivatives segment. The market data broadcast will include all events resulting in changes in the order book such as order entry, modification, cancellation, trades, etc.

Members are requested to note the following with respect to above:

 i) Master Files for MTBT:

Exchange provides MTBT master files for mapping information about the stream id and token number of the security/contract on specified extranet paths as mentioned below:

Segment	Extranet path	File name
CO	/comtftp/comtcommon/tbt_masters	co_contract_stream_info.csv

 ii) Details of Multicast IP address and port are as below:

Market participants are advised to monitor and adequately size their infrastructure and systems while subscribing to these feeds.

Stream ID	Contents	Source 1		Source 2 (Delayed Feed)	
		Multicast IP Address	Multicast Port	Multicast IP Address	Multicast Port
1	All Commodity Derivatives Contracts	239.90.90.41	19941	239.90.90.51	19951

Note: With respect to using Exchange data, Member's may kindly take note of Exchange circular NSE/MEM/26958 dated June 19, 2014. Exchange data can be used by Member's clients who are registered for trading with the member on the Exchange in any segment.

 iii) Recovery of tick by tick data:

Tick by tick data is available for recovery on TCP. At the Exchange end the recovery requests are managed and serviced through a setup consisting of a load balancer server and multiple recovery servers. If the client end application misses any tick data it can recover the missed ticks by sending request on TCP to the server IP provided by the Exchange (segment wise IPs and ports provided below). The response messages will be provided on TCP. The TCP connections for recovering messages are not persistent.

A new connection has to be made for each and every recovery request. The recovery requests are served from file stored in recovery server. Due to this factor, there is a lag / delay in the tick data from recovery servers, as compared to direct multicast feed.

Segment	IP Address	Port
CO	172.19.125.84	10960

E) Trading Access Point (TAP) analysis tool

The Members are provided with the facility to carry out TAP utilization analysis (Normal TAP) through TAP Log Analysis Tool. In this regard members are requested to note that the user manual and analysis tool for the above are available on extranet path mentioned below:

i) Normal TAP User Manual:

The user manual is made available at the following extranet path:

/comtftp/comtcommon/TAP Analysis

ii) Normal TAP Analysis Tool:

The TAP analysis tool provides a utility to perform the analysis of TAP Utilization and the maximum rate achieved by TAP Application. The tool is made available at the following extranet path:

/comtftp/comtcommon/TAP Analysis/Windows

/comtftp/comtcommon/TAP Analysis/Linux

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

Toll Free No	Fax No	Email id
1800-266-0053	+91-22-26598155	msm@nse.co.in