

National Stock Exchange Of India Limited

Department : MEMBER SERVICE DEPARTMENT

Download Ref No: NSE/MSD/40818

Date : April 23, 2019

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All Members

Simulated Environment – Consolidated Circular

This is a consolidation of the various circulars and communications issued by the Exchange w.r.t. to the Simulated Environment in the Capital Market (CM), Futures & Options (FO), Currency Derivatives (CD) and Commodity Derivatives (CO) Segments of the Exchange.

The Exchange is pleased to announce the revised timings for the daily simulated trading sessions in the CM, FO, CD and CO segment w.e.f. April 24, 2019 as follows:

For CM Segment:

Session	Start Time	End Time
Pre Open	17:30 hrs.	17:38 hrs.*
Normal Market	17:45 hrs.	22:00 hrs. #

* Random Closure in last one minute

For FO, CD and CO segments:

Session	Timings
Market open time	17:30 hrs.
Market close time	22:00 hrs. #
Collateral value set up cut off time	22:15 hrs. #
Trade modification end time/Give up approval end time	22:15 hrs. #

#Exchange support through helpdesk (call / emails) for the environment shall be available only upto 7:30 PM on regular trading days.

In this regards, members may please note the following:

- Members desirous of participating in the simulated environment shall be governed by the various circulars / communications / instructions / directions issued by the Exchange from time to time and such member shall remain compliant in this regard. Any non-compliance shall invite disciplinary action by the Exchange which will be initiated in accordance with the applicable Exchange Byelaws, Rules and Regulations.

The following operational instructions are to be noted and acted upon:

Annexure 1: Important Instructions

Annexure 2: Simulated environment configuration

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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Annexure 1

Important instructions

1. The Simulated Environment shall be available on all regular live trading days.
2. All members eligible to trade in respective segment in live market shall be enabled for the daily simulated trading sessions with their existing user ids, IP and Box Id mapping i.e. members can use their production network connectivity itself for participating in the Simulated Environment.
3. Simulated Environment is available to all members in CM, FO, CD and CO segments from Non-colocation connectivity.
4. Members can access only CM, FO and CD segments Simulated Environment from colocation facility too. Members shall not be allowed to connect to the Commodity Segment Simulated environment from colocation facility.
5. Members may kindly note that simulated environment is a replica of the Live environment only in terms of functionality and not in terms of scale and capacity. Accordingly it should be used for functionality testing and not for performance testing.
6. The Member masters / User id Masters and Master files i.e. Security.txt / contract.txt / participant.txt / MTBT stream info files etc. of the respective segments are replicated from the live environment on a periodic basis in the simulated environment. The required master files for participating in the simulated environment can be downloaded from the following link: <https://www.connect2nse.com/MemberPortal/testMrktHome.jsp>. The date mentioned as part of the master files name in the respective segment, shall indicate the EOD that has been replicated.
7. Members may note that post successful mocks of major changes / versions releases and its subsequent roll out in Live Market Environment, the Exchange shall endeavour to replicate the same in Simulated Market Environment in less than 2 weeks' time. The Exchange shall provide information of such updates, as and when they take place, through Member Portal.
8. The default password to login shall be same as applicable for live market as mentioned below:

Segment	Default Password
Capital Market (CM)	Neat@CM1
Futures & Options (FO)	Neat@FO1
Currency Derivatives (CD)	Neat@CD1
Commodity Derivatives (CO)	Neat@CO1

9. Members are required to set their branch / user limits from their corporate manager terminal in the respective segments, prior to placing orders in the simulated environment.
10. In case of any queries or assistance please call Toll Free no: 1800 266 0053 or e-mail on msm@nse.co.in between 8:00 AM to 7:30 PM on all trading days.
 - a. While sending mail pertaining to simulated environment, members are advised to prefix **“Simulated Environment”** in the subject line of the mail enabling us to assist you better.
 - b. Members are requested to send requests via email pertaining to following activities with the details of User ID and segment for Exchange action.
 - i. Pro enablement
 - ii. CTCL conversion

- iii. Password Reset for corporate manager user id
 - iv. Unlocking of corporate manager user id
 - c. In case of any technical queries w.r.t. Simulated Environment, members are required to send email with the following minimum details for Exchange analysis, in absence of which the Exchange may not be able to assist you for early resolution of your query.
 - i. Member Code, Member Name
 - ii. Segment, User ID, BOX ID and IP
 - iii. Details of login protocol used i.e. TAP / NEAT Adaptor / Direct Connection
 - iv. Query in brief along with details of exchange order no., trade no., error code, reason codes, screenshots of error etc.
 - v. Contact details i.e. Name and contact no of the concerned person with whom our technical team can connect in case of any discussion required on the said query.
 - vi. Please note that since the queries are technical in nature and will require time for analysis, the Exchange SLA shall be atleast T+3 working days in such cases.
11. Trades resulting from these sessions shall not attract any obligation in terms of funds and / or securities pay-in and/or pay-out. Members are requested not to transfer any data files for this session.

Disclaimers:

1. The Exchange will endeavour to provide the Simulated Environment on a best efforts basis and makes no representations or warranty, express or implied, with regard to the advantages, benefits, usefulness, or accuracy of the same or the advantages accruing by subscribing to it. The Exchange shall not be responsible, liable or shall guarantee the results for the functionality and / or performance testing and shall in no event be liable or responsible for any direct or indirect claims/ damages or the like arising out of the usage / availment / subscription of the sessions.
2. The Exchange shall promptly address any defects/problems in the environment related systems as reported to it but does not warrant that the environment shall be uninterrupted or error free.

Annexure II

Simulated Environment Configuration

Parameters for Interactive Connectivity:

Segment	Gateway Router		Gateway IPs Subnet ranges		
	IP Address	Port	Network	Subnet Mask	Port
Capital Market	172.19.245.108	10273	172.19.245.0	255.255.255.0	10271 & 10267
Futures & Options	172.19.245.108	10272	172.19.245.0	255.255.255.0	10273 & 10255
Currency Derivatives	172.19.245.108	10271	172.19.245.0	255.255.255.0	10247 & 10254
Commodity Derivatives	172.19.245.108	10274	172.19.245.0	255.255.255.0	10271 & 10272

Please select 'DEV' radio button in the Host configuration option of "NEAT Adaptor" and configure the above parameters to participate in the simulated environment.

Parameters for Broadcast:

- A. Normal Market Data Broadcast: Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc.

Normal Market Data Broadcast Simulated			
Segment	Broadcast type	Multicast IP Address	Broadcast Port
CM	Fast	239.100.39.43	10243
FO	Fast	239.100.39.16	10216
FO	Fast	239.100.39.30	10230
FO	Slow	239.100.39.15	10215
FO	Slow	239.100.39.29	10229
CD	Fast	239.100.39.57	10257
CD	Slow	239.100.39.31	10231
CO	-	239.100.39.10	10241

B. New Market Data Broadcast: Price volume (5 depth 1 second refresh), other related data, master updates, market open/close status message broadcast etc. (New Market data structure broadcast)

New Market Data Broadcast Simulated				
Segment	Source	Broadcast type	Multicast IP Address	Broadcast Port
CM Market	Source 1	Five Depth	239.100.39.152	10352
		Without MBP	239.100.39.159	10359
	Source 2	Five Depth	239.100.39.156	10356
		Without MBP	239.100.39.160	10360
FO Market	Source 1	Five Depth	239.100.39.142	10342
		Five Depth Fast	239.100.39.141	10341
		Without MBP	239.100.39.149	10349
	Source 2	Five Depth	239.100.39.146	10346
		Five Depth Fast	239.100.39.145	10345
		Without MBP	239.100.39.150	10350
CD Market	Source 1	Five Depth	239.100.39.132	10332
		Without MBP	239.100.39.139	10339
	Source 2	Five Depth	239.100.39.136	10336
		Without MBP	239.100.39.140	10340
CO Market	Source 1	Five Depth	239.100.39.12	10242
		Without MBP	239.100.39.13	10243

C. Trade Execution Range (TER) Parameters
 TER broadcast for NNF users as below:

Trade Execution Range (TER) Parameters - Simulated		
Segment	Multicast IP Address	Broadcast Port
FO	239.100.39.39	10239
CD	239.100.39.37	10237
CO	239.100.39.13	10245

D. Tick by Tick order and trade data via Multicast (MTBT)

1. Segment wise details of Multicast IP address and port are as below:

MTBT Parameters - Simulated					
Segment	Stream ID	Source 1		Source 2 (Delayed Feed)	
		Multicast IP Address	Multicast Port	Multicast IP Address	Multicast Port
CM	1	239.100.39.92	10292	239.100.39.93	10293
CM	2	239.100.39.92	10282	239.100.39.93	10283
FO	1	239.100.39.66	10266	239.100.39.67	10267
FO	2	239.100.39.68	10268	239.100.39.69	10269
CD	1	239.100.39.63	10263	239.100.39.64	10264

2. Recovery of tick by tick data

Multicast TBT Recovery details - Simulated		
Segment	IP Address	Port
CM	172.19.245.36	10287
FO	172.19.245.36	10283
CD	172.19.245.36	10281