Metropolitan Stock Exchange of India Limited

Department: Market Operation   **Segment: Currency Derivatives**

Circular No: MSE/TRD/5769/2017   **Date: November 16, 2017**

Subject: Mock Trading in Currency Derivatives Segment on Saturday, November 18, 2017 and New Version

To All Members,

In terms of provisions of the Rules, Bye-Laws and Regulations of the Exchange, members of the Exchange are notified as under:

The Exchange is conducting a mock trading session in Currency Derivatives Segment on Saturday, November 18, 2017 to test additional functionalities in Member Admin Terminal (MAT).

Schedule for Mock Trading Session:

Particulars	Timings
Log-in time	**10:00 hrs onwards**
Normal Market open time	**10:30 hrs**
Normal Market close time	**12:30 hrs**
Trade Modification / Give up Approval end time	**12:45 hrs**

Live Re-login Activity:

Particulars	Timings
Live Re-login start time	**13:30 hrs**
Live Re-login close time	**14:00 hrs**

The procedure for downloading the files for participating in mock trading is specified in Annexure 1 and write-up on additional functionalities is given in Annexure 2.

Members may note that the trades resulting from such mock trading will not attract any obligation in terms of funds and/or securities, pay-in and/or pay-out, and do not create any rights and liability on members. My⊃Exchange facility will not be available during mock trading and same would be available after live re-login session. All CTCL Members are also advised to actively participate in the mock trading session from all trading software.

Members are requested to re-login into live environment to check the connectivity and to avoid login problems on Monday, November 20, 2017.

For any clarifications, contact Customer Service on 022-61129010 or send an email to customerservice@msei.in.

For and on behalf of
Metropolitan Stock Exchange of India Limited

Shalini Rebeiro
Sr. Manager

Steps for downloading files for participating in Currency Derivatives Mock Trading:

a) Members are advised to log-in to the Member Administrator Terminal (MAT) and Trader Workstation (TWS) with the user id and default password as being used in the live environment.

   Download the files kept in the COMMON\SETUP\MOCK Setup folder in the SFTP (Extranet) Server using address https://192.168.125.209 for downloading through VSAT/Lease Line and https://sftp.msei.com for downloading through Internet to the members system. Files can be downloaded any time through Internet or can be downloaded through VSAT / Leased Line on Friday, November 17, 2017 after trading hours.

b) Install VC++Redistributable 2008 on the system.

c) Member opting to connect using THRU are required to refer to the **Mock THRU** Installation Guide kept on the \SETUP\MOCK Setup folder in the SFTP (Extranet) Server.
   • Members are required to communicate THRU machine IP address to the Exchange on customerservice@msei.in along with User IDs / MAT IDs details connecting through particular THRU machine. Mail subject should be "MOCK-THRU Connection detail-Currency Derivatives Segment"
   • The details to be provided in following format. The details should be provided latest by 06.00 pm – Friday, November 17, 2017.

Sr. No.	Member ID	Segment	THRU Machine IP Address (as provided in Exchange Network Interface in THRU configuration)	User IDs / MAT IDs connecting through particular THRU machine (in Single line comma separated)

d) Double click **MSEITWSCLIENT11.msi**. It will install the MSEI Trader Workstation Test for mock Trading Version 11.6.16.

e) Double click **MSEIMEMADMIN11.msi**. It will install new MSEI Member Administrator Test for mock Trading Version 11.6.16.

f) Following steps are to be followed by Members after installation of TWS / MAT
   i. **For VSAT mode of connectivity**
      After installation start TWS / MAT and follow below mentioned steps:
         • Go to Tools → System configuration
         • Member using THRU needs to select "**THRU**" in Mode of Connectivity. Other members need to select "**Dedicated**".
         • Select Market Data Updates as "**Normal**".
         • If Member is using THRU, enter THRU machine IP address in "Host IP Address" under Interactive settings. THRU machine IP address is same as entered in THRU configuration – "Client Network Interface"
         • Click on Modify.
         • System will set the configuration as entered / selected and TWS / MAT will be closed.
         • Start TWS / MAT and login to the mock environment of MSEI Currency Derivatives.

ii. **For Leased Line mode of connectivity**
After installation start TWS / MAT and follow below mentioned steps:
- Go to Tools → System configuration
- Member using THRU needs to select "**THRU**" in Mode of Connectivity. Other members need to select "**Dedicated**".
- Select Market Data Updates as "**Normal**".
- If Member is using THRU, enter THRU machine IP address in "Host IP Address" under Interactive settings. THRU machine IP address is same as entered in THRU configuration – "Client Network Interface"
- Click on Modify.
- System will set the configuration as entered / selected and TWS / MAT will be closed.
- Start TWS / MAT and login to the mock environment of MSEI Currency Derivatives.

iii. **Internet users:**
SSL VPN URL for MOCK: - https://trading.msei.in
After installation start TWS and follow below mentioned steps:
- Go to Tools → System configuration
- Select Mode of Connectivity as "**Internet**"
- After selection click on Modify
- System will set the configuration as selected and TWS will be closed.
- Start TWS and login to the mock environment of MSEI Currency Derivatives.

Additional Functionalities in Member Admin Terminal (MAT) :

1. **Reversal percentage alerts** - A facility has been provided to display reversal Margin/MTM alerts generated in MAT, by which alerts will be generated for reduction from higher levels of utilization also.
   If utilized Margin/MTM falls below a percentage limit (after alert has been generated for higher limit) then the same will be displayed in pop up message, alerts window of MAT and will also be written in the backend file at user defined path.

2. **Status display -** A new column "status" has been introduced in Margin alert backend file where respective status of the member will be displayed. The status column will display status as Active, Square off or Voluntary Square off.

The new file format pertaining to margin alert file is provided in Annexure 2A.

1. FORMAT FOR MARGIN ALERTS

File Name: MSEI_MA_YYYYMMDD.csv

S No	Field Name	Field Size	Remarks
1	Last Update Time	Datetime	This will contain the last update time
2	Member/CP ID	Varchar (15)	This will contain Member/CP ID
3	Member / CP Name	Varchar (40)	This will contain Member/CP Name
4	Type	Varchar (15)	This will contain the type of margin alert from among the following • Margin • MTM
5	Alert %	Numeric (5,2)	This will contain the Alert% level
6	Limit	Numeric (20,4)	This will contain margin and MTM Limit
7	Limit Utilize	Numeric (20,4)	This will contain margin and MTM Limit utilized
8	Limit Utilized %	Numeric (5,2)	This will contain margin and MTM Limit utilized %
9	Status	Varchar (15)	This will contain the status of the member from among the following • Active • Voluntary Square-Off • Square-Off