
Mock Trading

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

Exchange is planning to implement '**Self-Match Prevention Functionality-PAN Level**'. The details of this functionality are given in **Annexure 1**.

Mock Trading is scheduled on **Saturday, May 28, 2016** to familiarize market participants with the new functionality.

Schedule for Mock Trading

Session	Time
Log-in period	<u>9:45 am – 9:55 am</u>
Special Session	<u>9:55 am – 9:59 am</u>
Mock trading timing	<u>10:00 am – 11:30 am</u>
Client code modification session	<u>11:30 am – 11:35 am</u>

Members who do not participate in the mock trading may find difficulty in trading when the new features are implemented.

After the mock trading session, members are requested to log-in into live environment from **1:30 pm to 2:00 pm. on Saturday, May 28, 2016** to check the connectivity in order to avoid any log-in problem on the next trading day in the live environment.

Members may please note that trades resulting from mock trading on **May 28, 2016** will not attract any obligation for pay-in and pay-outs.

Procedures for downloading files for participating in mock trading are specified in **Annexure 2**.

Members using CTCL facility are requested to actively participate in the mock trading session using CTCL software as per API version **11.17** dated January 11, 2016 (**non- FIX**) and **FIX API version 11.28** dated February 4, 2015.

After the mock trading session, members are requested to take backup and download the mock trading reports from the SFTP (Extranet) Server. Members are requested to verify the downloaded reports generated from mock trading with their back office software for the existing **file format Version 6.5.11** as per circular no. MCX/TECH/014/2016 dated January 20, 2016.

eXchange facility will not be available during mock trading and same would be available after live re-login session.

Members are requested to take note of the same.

Rahi Racharla
SVP-Technology

Encl: As above

Kindly contact Customer Service Team on 022 – 6649 4040 or send an email at customersupport@mcxindia.com for any clarification.

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Annexure – 1

Currently, Exchange has in place the Self-Match Prevention Functionality (SMPF) that restricts matching of orders originating from the same 'Trading Member Id – User Id – Client Code' or 'Trading Member Id – User Id – CTCL Id – Client Code' combination as applicable. When an active buy/ sell order gets potentially matched with a passive sell/buy order with the above referred combination, the system cancels the counter side passive order and the active order is considered for further processing instead of executing the self-match trade.

Henceforth, the potential Self-Match orders shall be identified at the PAN level. When an active buy/sell order gets potentially matched with a passive sell/buy order (where the PAN of both the orders is same), the active order shall be cancelled. On cancellation, the status of the respective order shall change from 'Pending' to 'Cancelled' with reason as 'Cancelled by Exchange due to SMPF'. However, partial execution of the active order shall be done, till the point the potential self-match order is not encountered. Once a potential self-match order is encountered, the remaining quantity of the active order shall be cancelled.

Self-Match Prevention Functionality shall be applicable for all order categories and clients (including *OWN*), except INST clients. Further, it will not be applicable to Spread IOC/2L/3L orders and auction orders.

Annexure – 2

Steps for downloading files for participating in Mock Trading

- Download THRU, TWS, Member Admin, THRUFEED Client, Dot Net Framework 4.5.2 and VC++ Redistributable 2008 files, THRU & THRU Feed User Manual V.1.0 kept in the **Common/Setup/MockSetup11.6.11.x/** folder in the SFTP (Extranet) Server using address <https://192.168.13.36> for downloading through VSAT/Lease Line and <https://sftp.mcxindia.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 from **Friday, May 27, 2016** after trading hours.
- Install VC++Redistributable 2008 on the system.
- Install Dot Net Framework 4.5.2 on the system.
- For installing and configuring THRU (Version 11.5.9.0), refer to THRU User Manual 1.0
- For details, installing and configuring THRUFEED Client (Version 11.5.9.0), refer to THRU Feed User Manual V1.0
- Double click **MCXTWS11.msi**. It will install MCX TWS TEST for mock Version **11.6.11.x**
- Double click **MCXMADMIN11.msi**. It will install MCX Member Administrator TEST for mock Version **11.6.11.x**
- Market data updates for VSAT and Leased Line mode of connectivity:

a. For VSAT mode of connectivity

After installation start TWS / MAT and follow below mentioned steps:

- Go to Tools→ System configuration
- For connecting with THRU, select Mode of Connectivity as "**THRU**"/ For connecting without THRU, select Mode of Connectivity as "**Dedicated**".
- Select Market Data Updates as "**Normal**".
- 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 MCX.

b. For Leased Line mode of connectivity

After installation start TWS / MAT and follow below mentioned steps:

- Go to Tools→ System configuration
- For connecting with THRU, select Mode of Connectivity as "**THRU**"/ For connecting without THRU, select Mode of Connectivity as "**Dedicated**".
- Select Market Data Updates as "**High**".
- 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 MCX.

c. Internet users:

Internet users are not required to connect using THRU. However, Members may participate in mock trading using following steps.

Download test setup from following path

- <https://sftp.mcxindia.com/Common/Setup/MockSetup11.6.11.x/>
- Double click **MCXTWS11.msi**. It will install the MCX TWS TEST for mock Version **11.6.11.x**

For Internet mode of connectivity

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 MCX.