NATIONAL COMMODITY & DERIVATIVES EXCHANGE LIMITED

Circular to all trading and clearing members of the Exchange

Circular No.   : NCDEX/TECHNOLOGY-032/2019

Date   : August 1, 2019

Subject   : Continuous Mock Environment / Test Market Enhancement

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This is with reference to the Exchange circular no. NCDEX/TRADING-029/2016/196 dated August 23, 2016 regarding Trading – FIX Empanelment, Exchange is pleased to announce enhancements to our Test Market Facility.

To facilitate existing members and for efficient on-boarding of new members, Exchange is pleased to extend the testing environment to cover Risk management, clearing functionality, Corporate manager functionality in the form of Nextra and trading/post trade file disseminations to members via Extranet common and Web extranet. The upgraded Test environment will be available from **August 5, 2019.**

The test environment will be available on all Exchange working days as per the schedule given below.

Schedule for the Test Market Sessions:

Particulars	Time
Pre Open session	10:00 AM - 10:15 AM
Session for Non-Global commodities	10:15 AM – 5:00 PM
Session for Agri-International and Global commodities	10:15 AM – 7:00 PM
Trade modification time for Non-Global	10:15 AM – 05:00 PM
Trade modification time for Agri-International and Global commodities	10:15 AM – 07:00 PM

Members are requested to make a note of the same and test their CTCL, In-house, Algo software as well as Back office systems effectively.

The following annexures are also being provided for all the members containing important information with respect to the test market.

Annexure	Description
A	Application to access Test Market for existing and new members.
B	Important Guidelines to connect to the Test Market
C	Technical parameters for connecting through FIX and FAST protocols
D	Scope of functionality for NEXTRA, Risk Management and Clearing functionality
E	List of Files at Extranet Member and Extranet Common
F	Configuration Files for Nextra , Online Trade Backup , File Uploader

For and on behalf of
National Commodity & Derivatives Exchange Limited

Shreekanth Shivram
Vice President - Technology

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For further information / clarifications, please contact
1. Customer Service Group on toll free number: 1800 26 62339
2. Customer Service Group by e-mail to : askus@ncdex.com

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ANNEXURE- A

Application to access dedicated Test Market

(To be on the Letter-head of the Member)

Date:

To,

Customer Service Department
National Commodity & Derivatives Exchange Limited
Akruti Corporate Park, 1st Floor,
Near G.E.Garden, L.B.S. Marg,
Kanjurmarg (West), Mumbai - 400 078

I/We _____ (Name of the Member) do hereby wish to access dedicated test market of NCDEX.

In this regards, request to create / provide access to the Corporate Manager user id, _____ (Name of corporate manager), Corporate manager / Drop copy Nextra adapter and Extranet. Details as below:

Tmid (same as Production)	
Member Name (same as Production)	
Office address where terminal is located	
Pincode	
Name of the person to whom CM id has to be allotted	
PAN	
Official Email ID	
Contact No.	

Date:

Place:

_____
Stamp & Signature of the authorized signatory of the Trading Member

ANNEXURE B - Important Guidelines to connect to the Test Environment

Trading members are requested to note the following important guidelines for connecting to Test Market.

1. Connecting through FIX Protocol (for third party CTCLs) -

Trading members/vendors, who connect to the test market can connect the usual way through the FIX and FAST protocol. There are no changes to the connectivity parameters. For connecting to test market member can subscribe to MPLS link from TCL. For further details on connectivity kindly refer circular no. NCDEX/TECHNOLOGY-040/2016/273 dated October 14, 2016. Members who have an existing MPLS connectivity to the test market, can continue using the same to access the upgraded test market.

Technical parameters for connecting through FIX and FAST protocols have been mentioned in **Annexure C** for quick reference.

2. Connecting through NEXTRA -

Members can connect to test market with exchange provided NEXTRA for dealers and corporate Managers via **Internet** mode of Connectivity **only**. Members can also use nextra_online_trade_backup and File Uploader utilities in the test market. The release version for Nextra, nextra_online_trade_backip and File Uploader is the same as in current production system.

Members are requested to refer **Annexure F** for configuration files paths of Nextra , Online Trade Backup , File Uploader

4. Access to Test Market Portal for NCFE, WebExtranet and Extranet Common -

To facilitate ease of access to NCFE, WebExtranet and Extranet Common from a common location, members can login with the following URL - https://testmarket.ncdex.com/default.aspx From this location, members can choose the desired links for NCFE, WebExtranet and Extranet Common to access the respective applications.

5. BOD Files for Test Environment-

Members can navigate to Extranet Common from the common URL https://testmarket.ncdex.com/default.aspx to access BOD files. Please refer **Annexure E** for a detailed list of files for Test Environment.

Members can take production contract files from usual location to be used in test environment.

6. EOD Files for Test Environment-

Trading members may kindly note that they shall be able to download their end-of-day files from their respective folders on the WebExtranet location. Members can navigate to WebExtranet from the common URL using the following URL https://testmarket.ncdex.com/default.aspx Members can verify the downloaded files generated from test environment with their back office software in accordance with Exchange circular no. NCDEX/CLEARING-013/2017/226 dated September 8, 2017 and NCDEX/RISK-003/2018/045 dated February 23, 2018

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ANNEXURE C

Technical Connectivity Parameters for FIX and FAST Gateway via MPLS

Connectivity Details for Test Environment	
IP Address	172.29.3.53
Gateway	**TCP ports**
FIX Gateway	9502, 9507
Post trade Gateway	9504, 9509
Drop Copy Gateway	9511, 9513
Fast Gateway (Snapshot)	9521
Fast Gateway (Recovery)	9520
FAST Gateway Broadcast	
Multicast IP	**Port**
239.255.181.100	9780
239.255.181.101	9781

Tick By Tick (TBT) broadcast testing

Further to the circular no. NCDEX/TECHNOLOGY-040/2016/273 dated October 14, 2016 Tick-by-Tick broadcast would be available on test market MPLS connectivity. Members can test Tick by Tick (TBT) broadcast by connecting to the TBT gateway through test market MPLS connection.

Tick by Tick connection details:

Gateway	Server IP	Port
Tick by Tick Multicast Primary IP	239.29.3.53	9542
Tick by Tick Multicast Secondary IP	239.29.3.54	9543
Tick by Tick Gateway Replay channel	172.29.3.53	9522
Tick by Tick Gateway Snapshot channel	172.29.3.53	9523

ANNEXURE D - Scope of NEXTRA, Risk Management and Clearing Front end

Following list provides an indicative list of points that members can test in the Test Environment.

NEXTRA -

- Order entry, modification, cancellation
- Order and Trade Management.
- Client code modifications on Futures and Options Instrument
- Give up approvals for Futures and Options Instrument
- Collateral limit setting for user and TM 's
- Mass order Cancellation
- Net position at member level

Risk Management -

- Entity risk status related testing (like member RRM, square off, suspend, user square off etc)
- OI monitoring related testing (from Exchange end alerts at client/member level and status updates based on that)
- Margin related testing (Initial margin, spread benefit etc)
- Square off order related testing (when in risky state acceptance of position reducing order)

NCFE -

- User Management including user creation, role management
- Breaching member level OI limit for Future/Options Instrument to test member going in square off only for that contract /symbol.
- Trades Details Tab including Fresh Position Violation, Contract Level OI, Commodity level OI Violation, View Net Position, View Online Trades, Download Trade Details
- Setting of Collateral Limits through NCFE
  Members to note, that settlement and intention marking will not be available from the clearing front end in the Test Environment.

ANNEXURE E - List of Files at Extranet Member and Extranet Common

Following list of files will be available on a daily basis in Extranet Common and WebExtranet Member locations of the Test Environment at similar path like Production.

Extranet Common Files

Description	Files
Bhavcopy	NCDEX_BC_DDMMYYYY.DAT gen_rpt_mkt_watch.dat DDMMYYYY.md
Daily Margin and Risk files - Parameter	DLYMGN_DDMMYYYY_xx.csv (xx denotes 00, 01, 02, etc) BMS_RAxx.xml (xx denotes 00, 01, 02, etc) BMS_RPF_DDMMYYYY.xml
Contract files - NCDEXDocs	Members please note that production contract files can be used for the test market.

WebExtranet Member Files

Description	Files

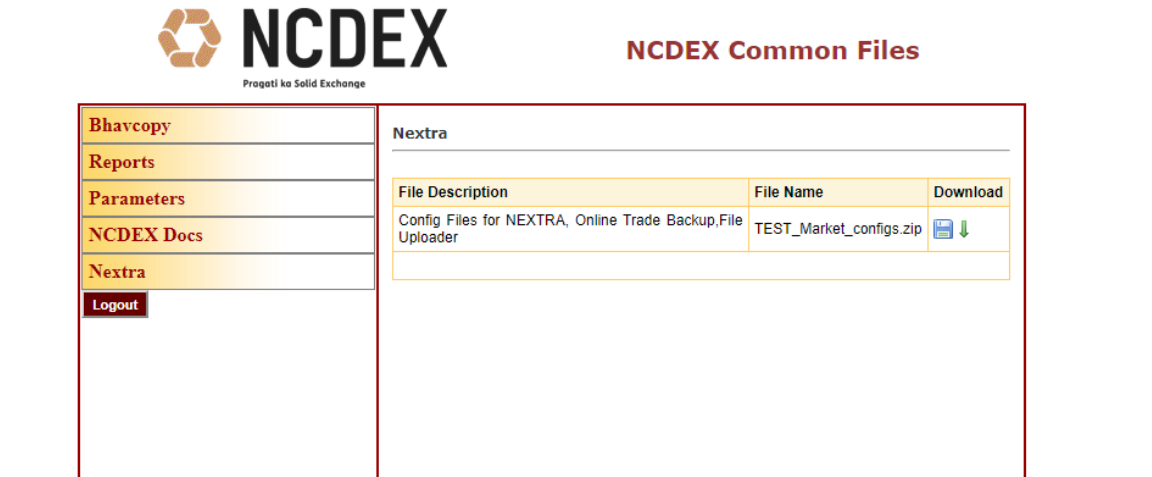|	
Margin Files	NCDEX_CLIMGN_<<TMID>>_<<YYYYMMDD>>_01.csv NCDEX_MG09_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG10_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG11_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG12_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG13_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG16_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG17_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG22_<<TMID>>_<<DDMMYYYY>>.LIS NCDEX_MG23_<<TMID>>_<<DDMMYYYY>>.LIS
Position Files	NCDEX_CLIOI_<<TMID>>_<<YYYYMMDD>>_01.csv NCDEX_PS03_<<TMID>>_<<DDMMYYYY>>.CSV NCDEX_PS04_<<TMID>>_<<DDMMYYYY>>.CSV NCDEX_OICL_<<TMID>>_<<DDMMYYYY>>.LIS
Trades	<<DDMMYYYY>>_<<TMID>>.csv
Collaterals	NCDEX_MSBR_<<TMID>>_<<DDMMYYYY>>.CSV NCDEX_CAM11_<<TMID>>_<<DDMMYYYY>>.LIS

ANNEXURE F- Configuration Files for Nextra , Online Trade Backup , File Uploader

For using Nextra FE, Online Trade Backup and File Uploader , members need to download setup from **production FTP site** and replace the configuration files as per below given steps and locations:

Members can navigate to Extranet Common->**Nextra** menu using the following URL https://testmarket.ncdex.com/default.aspx as shown in below image and download the TEST_Market_configs.zip, which contains configuration Files for Nextra , Online Trade Backup , File Uploader.

Nextra Config Location -

1. Right click on Nextra Icon placed on the Desktop and click on **"open file location"**.
2. User will be able to see application installed folder.
   Ex. C:\Program Files (x86)\Ncdex\NEXTRA
3. Go to folder env and keep the config file which is downloaded from the above location.
4. Start the application and select the desired config File.

File Uploader Config Location -

1. Right click on File Uploader Zip file for Internet channel.

2. Extract the same in C Drive

3. Replace the config file which is downloaded from the above location.

4. **Ex**.C:\nest_file_uploader_2.2.125.0_INET_blade_ncdex\nest_file_uploader_2.2.125.0_INET_blade_ncdex\Nest_File_Uploader

5. Start the application by clicking on **nest_file_uploader.exe** file.

Online Trade Backup Config Location -

1. Install the **Online Trade Backup through setup** for Internet channel.

2. Go to installed location

3. Replace the config file which is downloaded from above location in installed folder.
   Ex.C:\NEXTRA_Online_Trade_Backup

4. Start the application by clicking on **NEXTRA_Online_Trade_Backup.exe** file.