

NOTICES

Notice No.	20231228-43	Notice Date	28 Dec 2023
Category	Trading	Segment	General
Subject	Special Live trading session on Saturday, January 20, 2024 with intraday switch over to DR site		
Attachments	Annexure_EQD.zip ; Annexure_EQ.zip		

Content

Trading Members are requested to refer to SEBI circular SEBI/HO/MRD/DMS1/CIR/P/2019/43 dated March 26,2019 regarding framework for Business Continuity Plan (BCP) and Disaster Recovery Site (DRS) for stock Exchanges and depositories and Exchange notice numbers 20220623-45 dated June 23,2022 regarding Guidelines for PR to DR switchover mock and 20231025-56 dated October 25,2023 regarding Trading in Equity Derivatives segment through a separate set-up of Exchange's trading system.

Trading members are requested to note that Exchange shall be conducting a special live trading session with intraday switch over from Primary Site (PR) to Disaster Recovery Site (DR) on Saturday January 20,2024 in Equity and Equity Derivatives Segments. The below shall be the trading session timings:

Equity Segment -

Trading Sessions (Primary Site)	From	To
Morning Block Deal Window	8:45 am	9:00 am
Pre-Open		
Order Entry period	9:00 am	9:08 am [^]
Matching period	9:08 am	9:15 am
Continuous Trading	9:15 am	10:00 am
Periodic Call Auction (session 1)	9:30 am	9:45 am
Trading Sessions (Disaster Recovery Site)	From	To
Pre-Open		
Order Entry period	11:15 am	11:23 am [^]
Matching period	11:23 am	11:30 am
Continuous Trading	11:30 am	12:30 pm
Periodic Call Auction (session 2)	11:45 am	12:00 pm
Closing	12:30 pm	12:40 pm
Post- closing	12:40 pm	12:50 pm
Trade Modification end time	-	01:00 pm

[^] - Random stoppage of order entry session in last 1 minute.

Equity Derivatives Segment –

Trading Sessions (Primary Site)	From	To
Continuous Trading	9:15 am	10:00 am
Trading Sessions (Disaster Recovery Site)	From	To

Continuous Trading	11:30 am	12:30 pm
Trade Modification end time	-	12:40 pm

Price Bands for January 20,2024 –

Members may note the following changes in price bands / daily operating range (DPR) applicable for the Special Live Trading Session on January 20, 2024 -

- All securities (including those on which derivative products are available) will have a maximum price band of 5%. Securities already in 2% or lower price band, shall continue to be available in the respective bands.
- Price bands of 5% will be applicable on all close ended Mutual Funds.
- All futures contracts shall have daily operating range of 5%.
- No flexing of securities or futures contracts shall be applicable on that day.
- The price band for equity segment and futures contracts which will be applicable at the start of the day at PR site, shall be applicable at DR site too. Accordingly, the same shall be the reference price range for pre-open session in equity segment at DR site.
- Any changes in price bands of options contracts due to market factors upto the close time at PR site would be carried forward to DR site.

All the above changes would be applicable for the Special Session only. Securities and futures contracts will revert back to the regular price band structure / DPR% / dummy bands & flexing mechanism from the next trade date.

Important instructions for members:

- Members are requested to note that Exchange shall shift its operation from primary site (PR) to Disaster Recovery site (DR) on the timings mentioned in the above tables. It shall be a graceful shutdown from the primary site.
- Members are requested to note that this is being conducted based on specific discussions with SEBI and their Technical Advisory Committee with a view to assess the preparedness of MIIs to handle any unforeseen event impacting their operations and to restore operations from DR Site within the stipulated Recovery Time Objective in such event.

Currently, only Preferred DNS server IP is mentioned i.e. 10.1.125.122. Now, one more IP needs to be added as Secondary DNS in Alternate DNS server – 10.1.22.162

Below is a view of terminal after adding secondary DNS.

With the addition of secondary DNS entry, it will help in seamless resolution of leased line based URLs when operating from PR site or from DR site.

Changes in DR Connection Parameters

Trading members shall be required to set the technical connection parameters of the Hyderabad DR site at their end, if not done already. These parameters are enclosed herewith as Annexure 1.

Trading members connecting to the BOLT Plus trading system using BOLT TWS can change the settings in the configuration setting window. Trading members connecting through ETI shall have to set up the DR connection parameters in their ETI based trading application, as appropriate.

Further, trading members may kindly note that it is recommended to maintain DR site connection parameters provided in Annexure 1, in their trading application for live trading session from DR site, as mentioned above.

Connecting to DR Site of other Exchange systems

- Trading members can connect to other Exchange web-based systems like RTRMS, ZT, CLASS collateral, Extranet, etc through the weblinks (url) provided in the enclosed Annexure 2 using their existing user id & password.
- To connect the online trade file application, members shall have to change the remote server IP & port settings in the setting.ini file as per the DR connection parameters provided in Annexure 2.

Further trading members are requested to note the following –

- All the outstanding orders shall be purged before the start of trading from DR site. Members using trading applications developed in house or by third party vendors connecting via ETI API should clear the outstanding orders of PR session before

trading from DR site.

- Trading Members shall be able to download trades through OTD.
- Reconciliation of Trades -The retransmission of trades which were executed at PR site, will not be available from DR site. The DR site will provide the retransmission of trades which are executed on DR site only. The RTRMS system of exchange will provide the trades of PR and DR both at any given point in time. The member applications should reconcile their trades with RTRMS for a consistent picture. The trades present in RTRMS system being the final obligation, any other trades present in member application has to be cancelled by member application in their books.
- Trade ID sequence -The Trade ID sequence number at PR and DR will be different and detailed circular is published on that vide circular number 20210629-45 dated 29th June 2021
- Market Data Reset at DR site -The market data sequence number across all streams such as EOBI/EMDI/MDI will be reset, and it will start with 1. The snapshot stream of EOBI/EMDI will not provide any snapshot data points generated at PR site. The statistical information field such as Open/High/Low/Weighted Average Price/LTP/LTQ will be reset to start of the day state at DR site.
- Passwords -The Session and user password will be same at PR and DR site for logging into the trading system. Thus, if a password is changed on PR site during the day, then the changed password will be applicable at DR site also.
- Limits for BOLT Pro TWS – Trade limits set from RTRMS-ZT system using “All Trade Limit” option in PR trading session on Saturday will have to be set again in DR environment when switchover from PR to DR is done.
- As per the schedule mentioned, the closing price will be computed after the end of DR trading session.
- All the trades executed on January 20,2024 will result into settlement obligations.
- The risk management, clearing and settlement related details with respect to the trading activity of January 20,2024 shall be communicated separately by the respective clearing corporations.

In case of any queries or clarifications, trading members may kindly get in touch with their respective Relationship Manager or contact either the BSE Helpdesk or the Tech Support team teams for any clarification/ queries on this circular –

TWS users and ETI users (third party empaneled vendors & in-house system developers)	
Tech Support	022-22728053/ bse.tech@bseindia.com
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For and on behalf of BSE Ltd.,

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