

ANNEXURE - 1

On account of having separate set-ups of the Exchange's trading system for trading activity in Equity and Equity Derivatives segments into separate set-ups, trading members are required to note the following changes which has an impact on the trading activity in Equity Derivatives segment –

1. Change in Connection Gateway IP address (PR and DR sites) of Equity Derivatives segment

Presently, the same connection gateway IP address (a) 10.255.255.6 & port 12908 (b) 10.255.255.7 & port 12908 has been configured as primary and secondary connection IP address in the Equity and Equity Derivatives adaptors of the members' trading application (adaptors for ETI APIs). **The above IP address and port would now remain valid for the Equity segment and thus no change is required for this.** However, the Equity Derivatives segment connection gateway IP address shall now be different. The new connection gateway IP address will be as follows -

Site	Primary Site		Disaster Site	
	IP Address	Port	IP Address	Port
Primary Gateway	10.255.255.46	15908	10.255.241.16	15908
Secondary Gateway	10.255.255.47	15908	10.255.241.17	15908

2. Change in Gateway IP address (PR and DR) of Equity Derivatives segment

The primary and secondary gateway IP address and ports which are received in the connection gateway response (10021) will be different from each other for Equity and Equity derivatives segments. The range of gateway IP addresses for Equity and equity derivatives segment as defined in BOLTPUS Connectivity manual version 1.6 shall continue to be same as that given presently. The individual IP received for equity and equity derivatives segment in login response (10021) will be different.

3. Change in Multicast IP address of Equity Derivatives segment for data broadcast streams (NFCast/EMDI/EOBI/MDI)

- a) NFCast broadcast stream: The multicast IP address and port of NFCast stream will remain the same for Equity segment, whereas it will change for Equity Derivatives segment and will be as given below -

Segment	IP Address	Port
Equity	227.0.0.21	12996
Equity Derivatives	228.0.0.1	15901

- b) MDI, EMDI & EOBI broadcast streams: The multicast IP address and port of these streams will remain the same for Equity segment, whereas it will change for Equity Derivatives segment. Kindly refer to the BOLTPUS Connectivity manual version 1.6 for the new IP Address & port for these streams.

4. Different Session ID and User ID for Equity Derivatives segment

Some member applications use a common session ID & user ID to login and trade in Equity and Equity Derivatives segment. It is now requested to use different session ID & user ID for each segment.

Note - The member application can continue to use the same session ID & user ID to login to both segments. In that case, password change shall be applicable in both segments. It is strongly recommended to have separate session ID & user ID for both segments.

5. Throttle limits

Throttle limits are defined at session ID level. Presently, these throttle limits are applicable as 1 common limit for both Equity and Equity Derivatives segments. Going ahead, the throttle limit will be considered individually for each segment even for the same session ID. Hence, for a common session

ID having throttle limit of 500 messages per second, it would mean that the session will have a throttle limit of 500 messages per second in each segment. Further, if a new session ID is created for Equity Derivatives segment, then the throttle limit will be assigned as per the request for session ID type. These throttle limits applicable for Equity Derivatives segment shall be as given below -

Session Type	Throttle Limit
High Frequency (HF)	1000 messages per second
Low Frequency (LF)	500 messages per second

6. Change in number of partitions of Equity Derivatives segment

Presently there are 8 partitions serving Equity and Equity Derivatives segments in the common set-up of trading system. Going ahead, with separate trading system set-ups, each segment will have independent set of partitions.

Equity segment will have 4 partitions and Equity Derivatives segment will have 8 partitions. The number of partitions information is provided in the logon response message (10001). Also, the instrument to partition mapping is provided in each segment's security/contract master files.

7. BOLT Pro TWS Limit setting and User Role Assignment in RTRMS-ZT system

A) All Trade Limit for BOLT Pro TWS

Presently, members set trade limits for BOLT Pro TWS user ID from RTRMS-ZT system using the "All Trade Limit (Equity & Derivatives)" functionality menu, which are commonly applicable for Equity & Equity Derivatives segments. With effect from November 06, 2023 following changes shall be made in RTRMS-ZT system -

- "All Trade Limit (Equity & Derivatives)" shall be renamed as "All Trade Limit (Equity)". Any existing or new limits set using this menu option shall be applicable only in Equity segment.
- In the same option, group name "DF" shall be removed from the "Group wise limit screen".
- A new menu option "All Trade Limit (Derivatives)" shall be introduced for setting BOLT Pro limits in Equity Derivatives segment.
- To facilitate continuity of trading activity, for common user IDs which are present in Equity & Equity Derivatives segments, limits set by members for these user IDs shall be copied as-is as of Friday, November 03, 2023 end-of-day to the new option "All Trade Limit (Derivatives)", so as to enable the limits for Equity Derivatives trading. In other words, existing limits shall be available individually for each segment. **Members are advised to verify and update these limits separately for each segment based on their trading activity on Monday, November 06, 2023.**

For example :

If Member ID - 9081 has set following limit for his User ID - 2 using "All Trade Limit (Equity & Derivatives)" as of November 03, 2023 end-of-day.

Gross Buy Limit (Rs in Lakh)	Gross Sell Limit (Rs in Lakh)	Net Value (Rs in Lakh)	Net Buy Qty	Net Sell Qty	Unrestricted Qty Limit	Unrestricted Group wise Limit
1000	1000	1000	No limit	No limit	Y	Y

If Member ID 9081 user ID - 2 is present in Equity & Equity Derivatives segments, then w.e.f November 06, 2023 limits shall be copied and hence will be available individually for each segment as follows -

"All Trade Limit (Equity)"

Gross Buy Limit (Rs in Lakh)	Gross Sell Limit (Rs in Lakh)	Net Value (Rs in Lakh)	Net Buy Qty	Net Sell Qty	Unrestricted Qty Limit	Unrestricted* Group Limit
1000	1000	1000	No limit	No limit	Y	Y

* – Unrestricted Group Limit option shall be applicable only in Equity segment

"All Trade Limit (Derivatives)"

Gross Buy Limit (Rs in Lakh)	Gross Sell Limit (Rs in Lakh)	Net Value (Rs in Lakh)	Net Buy Qty	Net Sell Qty	Unrestricted Qty Limit
1000	1000	1000	No limit	No limit	Y

B) User Role Assignment

Currently, members assign various functionality rights to other sub-users using the "Users -> Assign Rights" menu option provided in the Admin login of RTRMS-ZT system. With effect from November 06, 2023 following changes shall be done -

- Members shall be able to assign rights separately for "ZT-All Trade Limit (Equity)" & "ZT-All Trade Limit (Derivatives)" functionalities for the respective segments.
- To facilitate continuity of trading activity, if any RTRMS Admin of member has assigned rights to any sub user for "ZT-All Trade Limit (Equity & Derivatives)" then as of Friday November 03, 2023 end-of-day, these rights shall be assigned to the same sub user for "ZT-All Trade Limit (Derivatives)" option as well. In other words, existing sub-user rights shall be available individually for each segment. **Members are advised to verify and update these rights separately for each segment based on their trading activity on Monday, November 06, 2023.**

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