

Annexure

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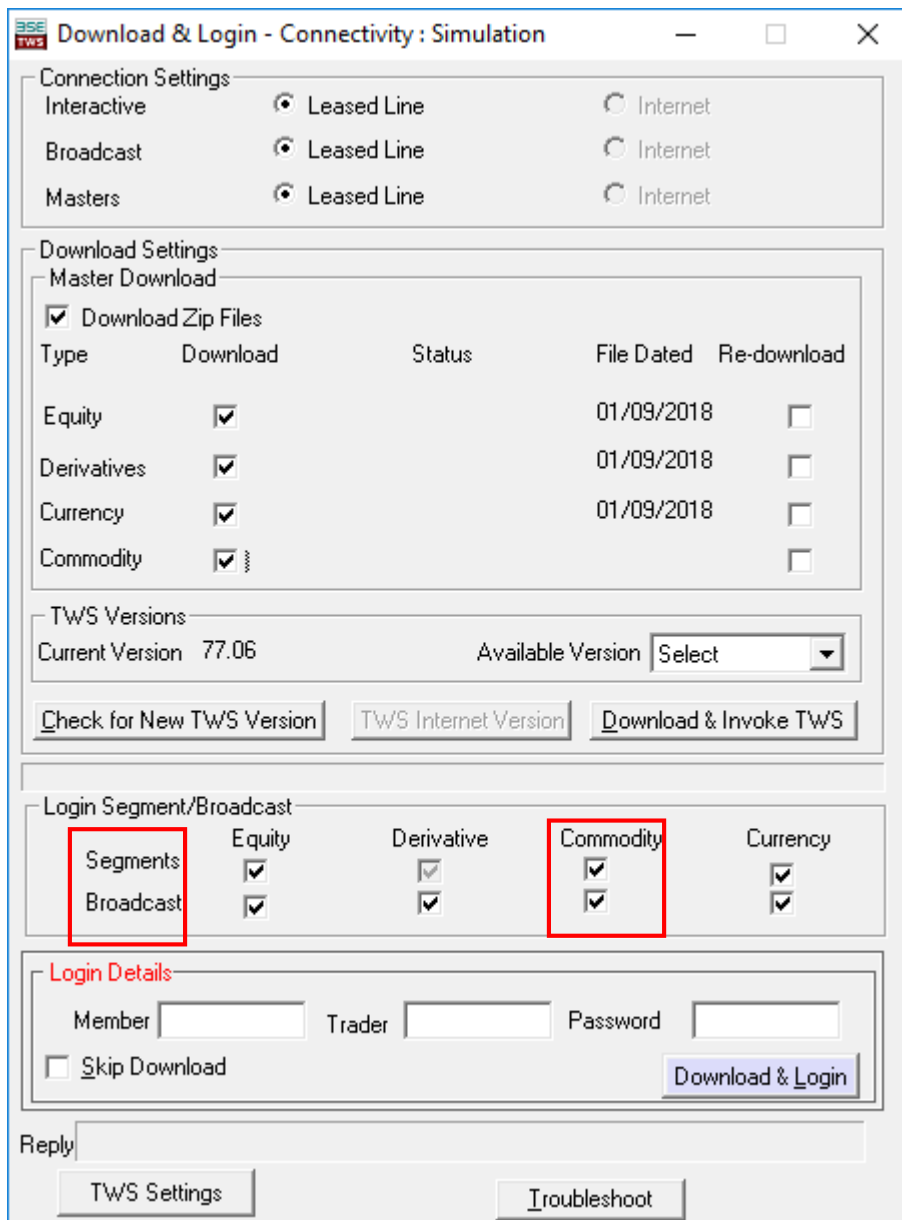
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1. Enhancements with respect to introduction of Commodity Derivatives segment.

Following new features has been introduced on account of Introduction of Commodity Derivatives segment.

A. Login

New check box has been introduced to connect Commodity Derivatives segment & to get broadcast after login.



Download & Login - Connectivity : Simulation

Connection Settings

Interactive Leased Line Internet
 Broadcast Leased Line Internet
 Masters Leased Line Internet

Download Settings

Master Download

Download Zip Files

Type	Download	Status	File Dated	Re-download
Equity	<input checked="" type="checkbox"/>		01/09/2018	<input type="checkbox"/>
Derivatives	<input checked="" type="checkbox"/>		01/09/2018	<input type="checkbox"/>
Currency	<input checked="" type="checkbox"/>		01/09/2018	<input type="checkbox"/>
Commodity	<input checked="" type="checkbox"/>			<input type="checkbox"/>

TWS Versions
 Current Version 77.06 Available Version

Login Segment/Broadcast

	Equity	Derivative	Commodity	Currency
Segments	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Broadcast	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

Login Details

Member Trader Password

Skip Download

Reply

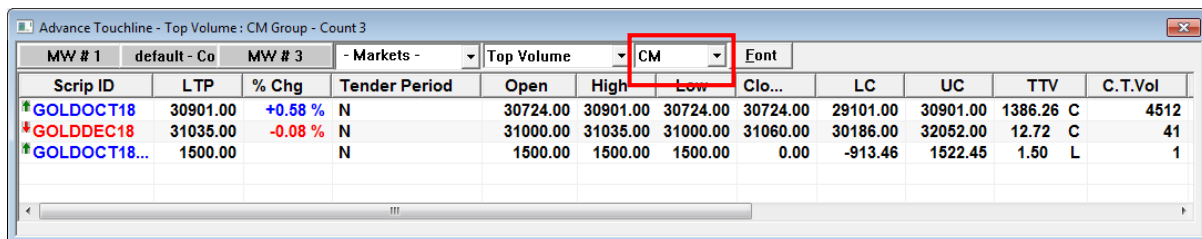
B. Touchline / Market watch –

For Commodity Derivatives instrument (contracts) can be profiled in touchline similar to other segments.

Market Report (Top Gainer/ looser/ Volume/ Turnover) for Commodity Derivatives instrument (contract) can be viewed under “CM” group.

In this dropdown following groups will reflect -

- ✓ CM (Commodity Derivatives)
- ✓ CD (Currency Derivatives)
- ✓ DF (Equity Derivatives)
- ✓ Rest of Groups belongs to Equity segment



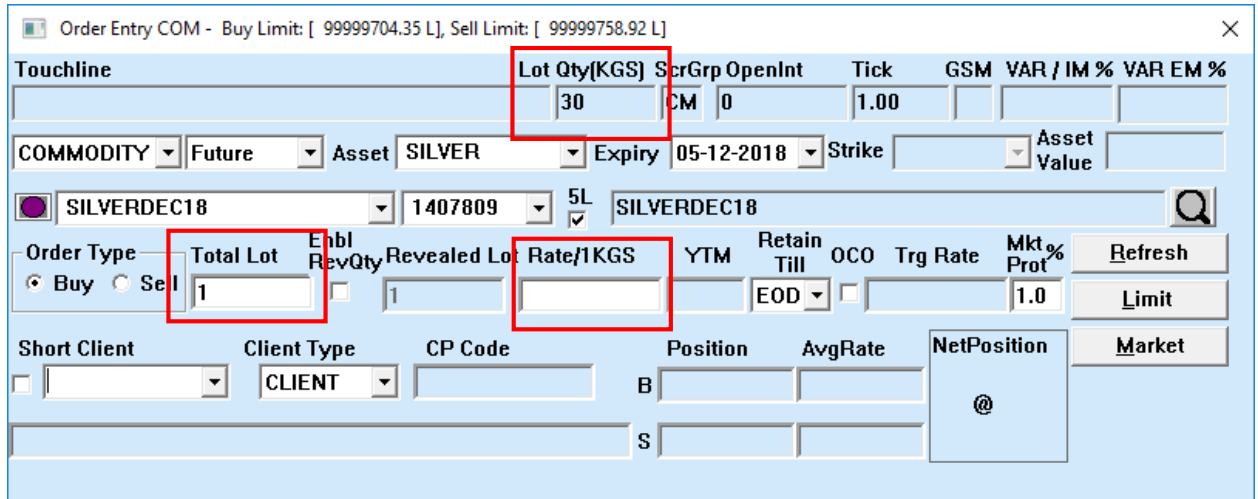
MW # 1	default - Co	MW # 3	- Markets -	Top Volume	CM	Font						
Scrip ID	LTP	% Chg	Tender Period	Open	High	Low	Clo...	LC	UC	TTV	C	C.T.Vol
*GOLDOCT18	30901.00	+0.58 %	N	30724.00	30901.00	30724.00	30724.00	29101.00	30901.00	1386.26	C	4512
*GOLDDEC18	31035.00	-0.08 %	N	31000.00	31035.00	31000.00	31060.00	30186.00	32052.00	12.72	C	41
*GOLDOCT18...	1500.00		N	1500.00	1500.00	1500.00	0.00	-913.46	1522.45	1.50	L	1

C. New column “Tender Period” introduced in touchline –

New field called as ‘Tender Period’ can be added in touch line for Commodity Derivatives segment. This field shall reflect ‘Y’- If instrument (contract) is in tender period and ‘N’ - If commodity instrument (contract) is not in tender period.

D. Order & Trades Management -

- ✓ A new segment “Commodity” is being introduced on Normal order entry.
- ✓ On selection of commodity segment all the combos (Future/Option, Asset, Expiry, Strike, scrip id, scrip code) will be filled.



Order Entry Window -

- Order can be placed in multiple of 1 lot.
- Rate - In this field, as per selected contract, price can be entered as per respective quotation unit.
- Lot Qty (in weights) - In this field minimum trading lot size will display in Weight

Example of	GOLD FUTURE	SILVER FUTURE
Order Quantity in Lots	1	1
Rate (Quotation Quantity & Unit)	10 GRAM	1 KGS
Minimum Trading Lot size	1 KGS	30 KGS

- ✓ 'Short client' can be retained for Commodity Derivatives segment similar to other segments.
- ✓ User can place order from Fast order entry, Stop Loss order, Batch order entry for commodity instrument (contract).
- ✓ User can modify or delete order placed using Pending Order (F3) screen.
- ✓ Functionality of Fully Executed Orders, Trade Book (Saudas), Return order and Net position windows will work similar to other segments.
- ✓ User can search Commodity Derivatives segment contract using scrip search window (screen shot given below). This window can be invoked from normal order entry window.

Order Entry COM - Buy Limit: [99999924.33 L], Sell Limit: [99999949.08 L]

Touchline	Lot Qty(KGS)	ScrGrp	OpenInt	Tick	GSM	VAR / IM %	VAR EM %			
	1	CM	83	1.00						
COMMODITY	Future	Asset	GOLD	Expiry	05-04-2019	Strike	Asset Value			
<input checked="" type="radio"/> GOLDAPR19	1407800	5L	<input checked="" type="checkbox"/>	GOLDAPR19						
Order Type	Total Lot	Enbl RevQty	Revealed Lot	Rate/10GRAM	YTM	Retain Till	OCO	Trg Rate	Mkt% Prot	Refresh
<input checked="" type="radio"/> Buy <input type="radio"/> Sell		<input type="checkbox"/>				EOD	<input type="checkbox"/>		1.0	Limit
Short Client	Client Type	CP Code	Position	AvgRate	NetPosition					
<input type="checkbox"/>	CLIENT		B		@					
			S							

E. Order Level Trading Limit & Trade Value Calculation-

Trader can set Order Level Limits using RTRMS system under ZT tab from option -> All Trade Limit (Commodity) for Commodity Derivatives similar to other segment

- ✓ Order Level Trading Limit (Gross Buy / Sell Buy) calculation –
 - Future Buy / Sell Value = Rate * Quantity in Lot * Multiplier
 - Spread Future Buy / Sell Value :
 - Buy Value Leg1 = Close Rate * Quantity in Lot * Multiplier
 - Sell Value Leg2 = Close Rate * Quantity in Lot * Multiplier
 - Option Buy Value= Rate * Quantity in Lot * Multiplier
 - Option Sell Value = (Strike Price – Rate) * Quantity in Lot * Multiplier

Note: Value of multiplier for each instrument (contract) will be available in 'Commodity Scrip Help' (Short cut Key: CTRL + ALT + C)

Calculation of Trade Value in Net position window–

- ✓ Trade value in Net position -
 - Future Buy / Sell Value = Trade Rate * Quantity in Lot * Multiplier
 - Option Buy/ Sell Value = Trade Rate (Premium) * Quantity in Lot * Multiplier

F. Order level trading Limit view - Trader can view his Order Level Limits assigned from Exchange RTRMS system for Commodity Derivatives segment in Trade Limit window (Short cut key - Ctrl+ F9) similar to other segments.

Member Id. :
Trader Id. :

Equity (EQX) / Derivative (EDX)

Value Limits

Gross Buy <input type="text" value="300000000"/>	L	Gross Sell <input type="text" value="300000000"/>	L
Total Net Value <input type="text" value="300000000"/>	L	Current NetValue <input type="text" value="0"/>	L

Unrestricted Group Limit

Net Qty Limit (Appl on each Scrip)

B: S:

Trading Rights

4L 6L Auction Odd Lot Block Deal Inst Trading

Commodity (COM)

Value Limits

Gross Buy <input type="text" value="100000000"/>	L	Gross Sell <input type="text" value="100000000"/>	L
Total Net Value <input type="text" value="1000000000"/>	L	Current NetValue <input type="text" value="54.57"/>	L

Unrestricted Group Limit

Net Qty Limit (Appl on each Scrip)

B: S:

Currency (CDX)

Value Limits

Gross Buy <input type="text" value="1000000000"/>	L	Gross Sell <input type="text" value="1000000000"/>	L
Total Net Value <input type="text" value="1000000000"/>	L	Current NetValue <input type="text" value="0"/>	L

Unrestricted Group Limit

Net Qty Limit (Appl on each Scrip)

B: S:

G. Net position: User can view net positions of commodity instruments (contract) in net position windows similar to other segment.

H. Scrip Help Window

- ✓ New scrip help window is being introduced for commodity for providing detail of commodity contracts.
- ✓ The global shortcut key for this window will be "Ctrl+Alt+C".
- ✓ The window can be invoked from existing scrip help window. Button "Com Info" is also available on scrip help window to invoke the window.

Commodity Scrip Help

ScripCode/ID:

Field Name	Field Value
Product Type	FUTCOM
Asset	GOLD
Expiry	05-12-2018
Strike price	
Option type	FUT
Scrip code	1400153
Contract Name	GOLDDEC18JUN19
Asset group	Precious Metal
Quote qty	10
Quote unit	GRAMS
Tradable lot	1
Trading unit	KGS
Tick size	1.00
Scrip description	GOLD.995 EX-AHMEDABAD
Tender start date	03-12-2018
Tender end date	06-12-2018
Delivery start date	03-DEC-2018
Delivery end date	06-DEC-2018
Delivery Mechanism	Compulsory
Delivery Weight	1
Delivery Unit	KGS
Spread contract leg 1	1407593
Spread contract leg 2	1407589
Capacity Group ID	0
Allowed deviation Qty %.	
Multiplier(Calculated)	100

I. Scrip Profiling -

Scrips can be profiled for commodity segment by selecting commodity segment in segment drop box in scrip profiling window. Screen shot given below

Scrip Profiling

Filters

Seg: **COMMODITY** Scrip Grp: ALL Product Typ: Future Asset: GOLD Opt Typ: ALL

Exp Prd: ALL Exp Date: 05-10-2018 Strike Price: ALL Moneyyness: ATM: ITM: OTM:

Scrip Set: -Select- Indices Set: -Select- Skip BSE Exclusive Scrips

Scrip / Series List

Scrip ID / Code: Existing Scrips: 6 - Commodity

Sc Id	Sc Cd	S...	Exp D...	Strike...	Mo...
GOLDOCT18AUG19	1400182	CM	05-10-2018		
GOLDOCT18DEC18	1400181	CM	05-10-2018		
GOLDOCT18FEB19	1400177	CM	05-10-2018		
GOLDOCT18APR19	1400176	CM	05-10-2018		
GOLDOCT18	1407595	CM	05-10-2018		
GOLDOCT18JUN19	1400193	CM	05-10-2018		

Select All Add

User Profile

MW # 1 default - Co MW # 3 Populated Scrips: 2

Sc Id	Sc Cd	S...	Exp D...	S...	Mo...	Peri...	T...
GOLDOCT18	1407595	CM	05-10-2018				M
GOLDOCT18JUN19	1400193	CM	05-10-2018				M

Remove Remove All Load Save As Apply Save Def

J. Open interest -

Commodity segment can be selected in open interest window to view commodity open interest

Derivative Open Interest (OI)

Cur/Id/Stk ASSET F/O C/P OI

COMM ALL ALL ALL Contract Qty

Series ID	Series Code	OI	Change In OI	Day's TTV	OI Value(In Lakh)
1407595	GOLDOCT18	3004	3003	4512	92306.91
1407593	GOLDDEC18	41	41	41	1259.85

K. Admin terminal -

- ✓ Admin user can view commodity derivatives trades and net position along with other segments.
- ✓ Online trades will be available in “AD2TR” trade file.
- ✓ Trade feed for this segment is available. It can be enabled after click on commodity check box on “Trade Feed” window.

L. Risk Management -

- ✓ On TWS front end, member level collateral RRM and position limit (MWPL) RRM alerts will be displayed similar to other segments.

M. Trade Export-

- ✓ Commodity trades will be saved in existing format in AD2TR trade file. The path of file is BOLT/ Export/AD2TR
- ✓ Auto Generated “TR” file (Admin/ Trader) - Commodity trades will be saved in existing format in “TR” trade file. This is a binary file. To view the trades, user has to convert this file with help of WINPRN exe. The path of file is – BOLT/ Export/ Trade/ Month
- ✓ Manual save option in Saudas Window (Trader & Admin) - Commodity trades can be saved in both ‘Pipe’ and ‘CSV’ format manually. The option is available on right click on title bar of Sauda window.

N. Order Export -

- ✓ Fully Executed Order (Trader) - Commodity fully executed orders can be saved in both “Pipe” and “CSV” format. The option is available on right click on title bar of Fully Executed Order window.
- ✓ Returned Order (Trader) - Commodity return orders can be saved in both “Pipe” and “CSV” format. Return orders will also be available in existing batch upload CSV format. The options are available on right click on title bar of Return Order window.

O. Net Position Export –

Scrip wise Net Position - Scrip wise net positions will be available. Option to save net position CSV file (scrip wise) is available and new field “Segment” has been introduced in the csv file.

Client wise Net Position - Client Wise Net positions will be available. Option to save net position CSV file (scrip wise) is available

2. Other Feature

Configuration settings for Production (Live) or Test environment – There is provision now for user to connect with either production or test environment. The user needs to change the settings to connect to test environment. The default setting will be Production (Live) environment. Screen shot of window given below

Configuration Settings [X]

Connectivity Mode

Leased Line
 Internet
 Internet
 Internet

IP Settings (View / Edit)

Leased Line
 Internet

Segment	Production		Disaster Recovery	
	IP	Port	IP	Port
Eq/Derv				
IP 1	10 . 255 . 254 . 6	12408	10 . 255 . 254 . 6	12408
IP 2	10 . 255 . 254 . 7	12408	10 . 255 . 254 . 6	12408
Eq MCast IP	226 . 1 . 0 . 1	12401	Mcast IP/Port Same as Production	
Derv MCast IP	226 . 1 . 1 . 1	11401	Mcast IP/Port Same as Production	
Commodity				
IP 1	10 . 255 . 254 . 6	15408	10 . 255 . 254 . 6	15408
IP 2	10 . 255 . 254 . 6	15408	10 . 255 . 254 . 6	15408
MCastIP	226 . 1 . 2 . 1	15401	Mcast IP/Port Same as Production	
Currency				
IP 1	10 . 255 . 254 . 6	10408	10 . 255 . 254 . 6	10408
IP 2	10 . 255 . 254 . 6	10408	10 . 255 . 254 . 6	10408
MCastIP	226 . 1 . 3 . 1	10401	Mcast IP/Port Same as Production	
Extranet IP		10 . 1 . 101 . 108	10 . 1 . 101 . 213	

*****End of Document*****