

## Annexure - Functionality made available in BOLT Pro TWS 10.40

### Display of LPP Range in MarketWatch and Market Picture for Equity Derivatives segment

As per Exchange circular 20240405-40 dated April 05th 2024 & 20240420-1 dated April 20<sup>th</sup> 2024 with a view to strengthening the pre-trade risk control measures in Equity Derivatives segment, Limit Price Protection (LPP) Mechanism has been introduced with effect from Tuesday, April 23, 2024.

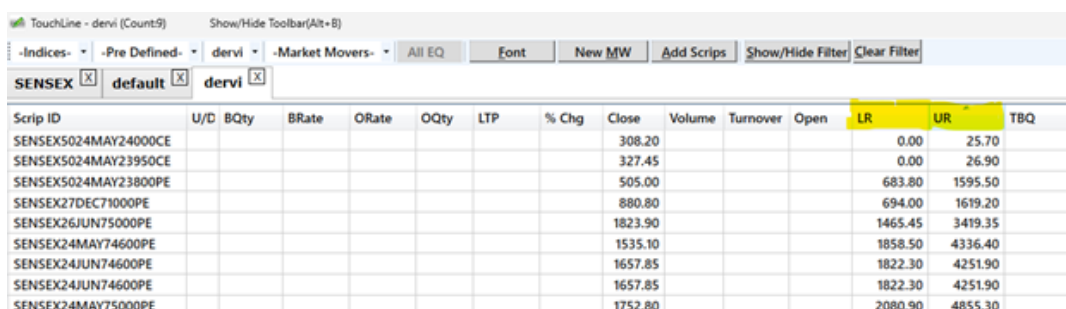
Now, Limit price orders within the Limit Protection Price (LPP) range defined by Exchange are accepted and limit orders beyond this price range is rejected.

In this version of BOLT pro TWS, changes has been done to display LPP Range disseminated by Exchange for each contract in Market Watch and Market Picture.

Kindly refer below screen for more details -

#### A) Display of LPP range in Market Watch

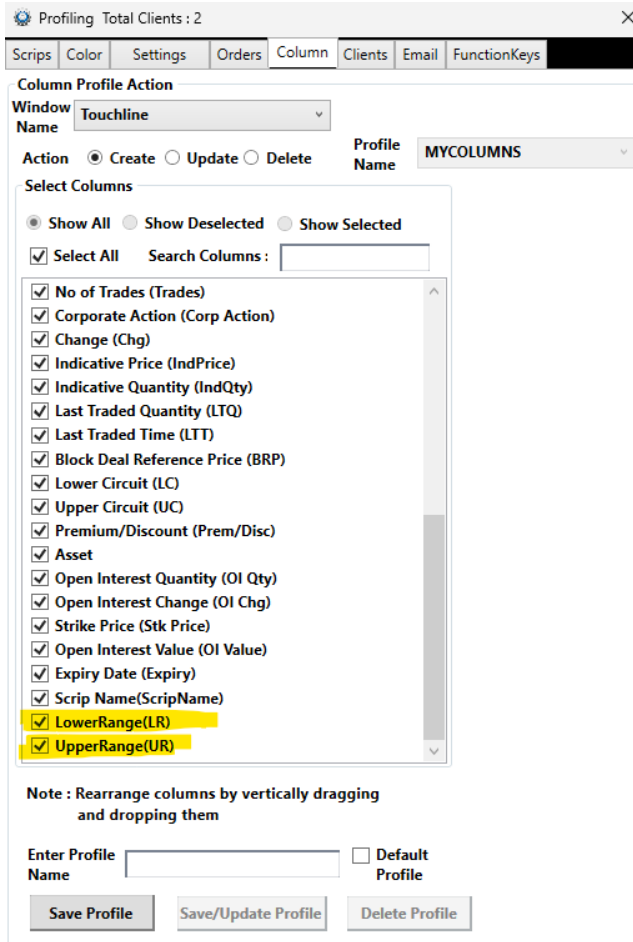
- Two new columns named “LR” (Lower Range) “UR” (Upper Range) has been introduced in MarketWatch to displays the Lower and Upper range of LPP disseminated by Exchange within which limit order placed by user shall be accepted by Exchange at that point.
- User can now save all types of MarketWatch with the selected columns including both new columns.



Scrip ID	U/D	BQty	BRate	ORate	OQty	LTP	% Chg	Close	Volume	Turnover	Open	LR	UR	TBQ
SENSEX5024MAY24000CE								308.20				0.00	25.70	
SENSEX5024MAY23950CE								327.45				0.00	26.90	
SENSEX5024MAY23800PE								505.00				683.80	1595.50	
SENSEX27DEC71000PE								880.80				694.00	1619.20	
SENSEX26JUN75000PE								1823.90				1465.45	3419.35	
SENSEX24MAY74600PE								1535.10				1858.50	4336.40	
SENSEX24JUN74600PE								1657.85				1822.30	4251.90	
SENSEX24JUN74600PE								1657.85				1822.30	4251.90	
SENSEX24MAY75000PE								1752.80				2080.90	4855.30	

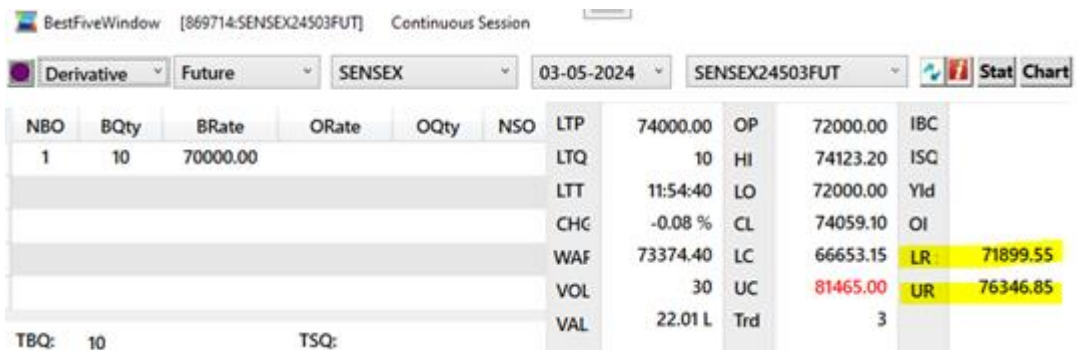
- In Column Profiling of MarketWatch user can select the checkbox of “Lower Range (LR)” “Upper Range (UR)”. After saving the column profile, user will find the newly added columns visible in the MarketWatch.

Release of BOLT Pro TWS ver. 10.40



### B) Display of LPP range in Market Picture

In Market Picture Window, two new labels named “LR” (Lower Range) and “UR” (Upper Range) has been added. Both the labels will display the values according to LPP range disseminated by Exchange within which limit order shall be accepted by Exchange at that point.



NBO	BQty	BRate	ORate	OQty	NSO	LTP	OP	IBC
1	10	70000.00				74000.00	72000.00	
						10	74123.20	ISC
						11:54:40	72000.00	Yld
						-0.08 %	74059.10	OI
						73374.40	66653.15	LR 71899.55
						30	81465.00	UR 76346.85
						22.01 L	Trd	3

C) Settings window will display New Derivative Multicast IP for receiving LPP Broadcast.

Profiling - Connectivity : Production Mode : Leased Line

Scrips | Color | Settings | Orders | Column | Clients | Email | FunctionKeys

IP Settings

Connectivity Mode  
 Production

Interactive  Leased Line  Internet Direct

Broadcast  Leased Line  Internet

Masters  Leased Line  Internet

Segment	Production/IP/Port					Disaster Recovery				
	IP	Subnet	Mask	Port	Port	IP	Subnet	Mask	Port	Port
Equity 1	10	.255	.255	.6	12908	10	.255	.241	.10	12908
Equity 2	10	.255	.255	.7	12908	10	.255	.241	.11	12908
Equity MCast IP	227	.0	.0	.21	12996	Bcast IP/Port Same as Production				
Derivative 1	10	.255	.255	.46	15908	10	.255	.241	.16	15908
Derivative 2	10	.255	.255	.47	15908	10	.255	.241	.17	15908
Derivative MCast IP	228	.0	.0	.1	15901	Bcast IP/Port Same as Production				
<b>Derivative MCast IP2</b>	<b>228</b>	<b>.0</b>	<b>.0</b>	<b>.11</b>	<b>15911</b>	Bcast IP/Port Same as Production				
Commodity/EGR 1	10	.255	.255	.12	14908	10	.255	.241	.26	14908
Commodity/EGR 2	10	.255	.255	.13	14908	10	.255	.241	.27	14908
Comm MCast IP	229	.0	.0	.65	14965	Bcast IP/Port Same as Production				
EGR MCast IP	229	.0	.0	.66	14966	Bcast IP/Port Same as Production				
Currency 1	10	.255	.255	.13	10908	10	.255	.241	.26	13908
Currency 2	10	.255	.255	.12	10908	10	.255	.241	.27	13908
BCast IP	229	.0	.0	.21	10996	Bcast IP/Port Same as Production				

General Settings  
 Interface IP: 0 . 0 . 0 . 0 IML Port: 6002

Master Download Settings  
 Primary Extranet IP: 10 . 1 . 101 . 108 Secondary Extranet IP: 10 . 1 . 101 . 213

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