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 20th 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.
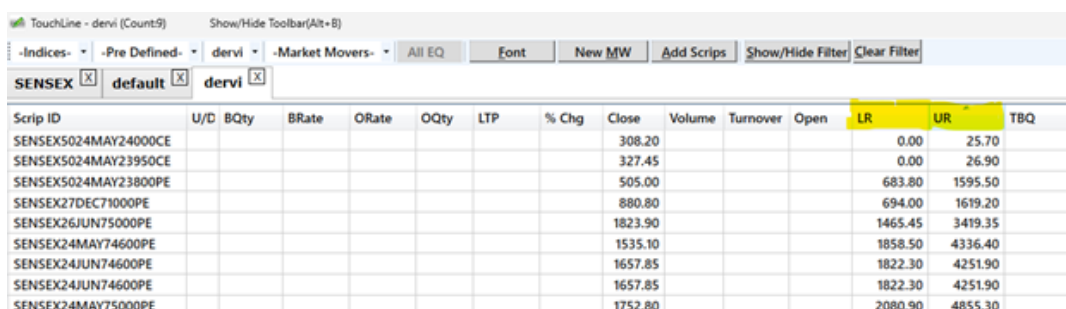
Now, Limit price orders within the Limit Protection Price (LPP) range defined by Exchange are accepted and limit orders beyond this price range is rejected.

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 -
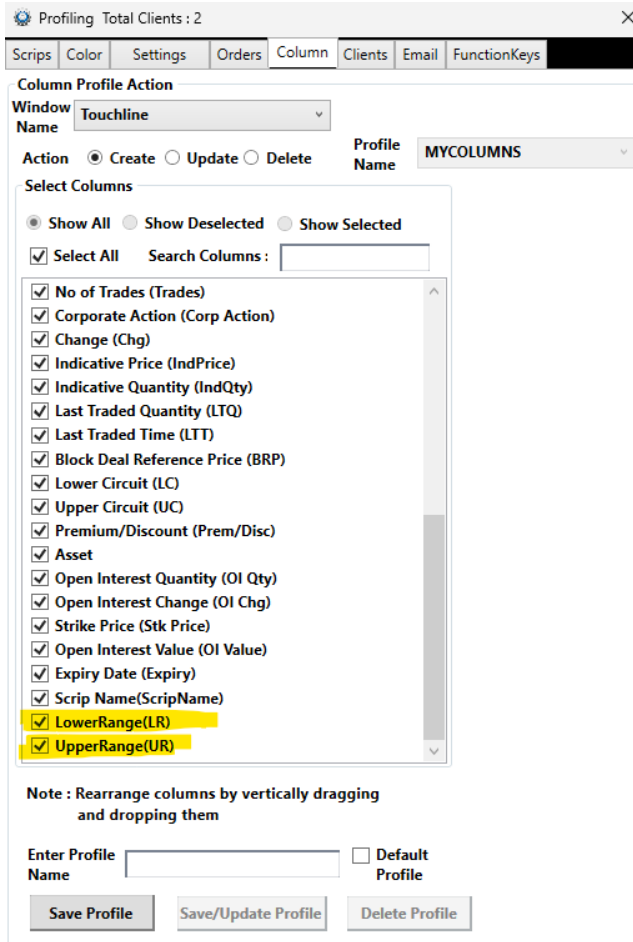
A) **Display of LPP range in Market Watch**

- 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.
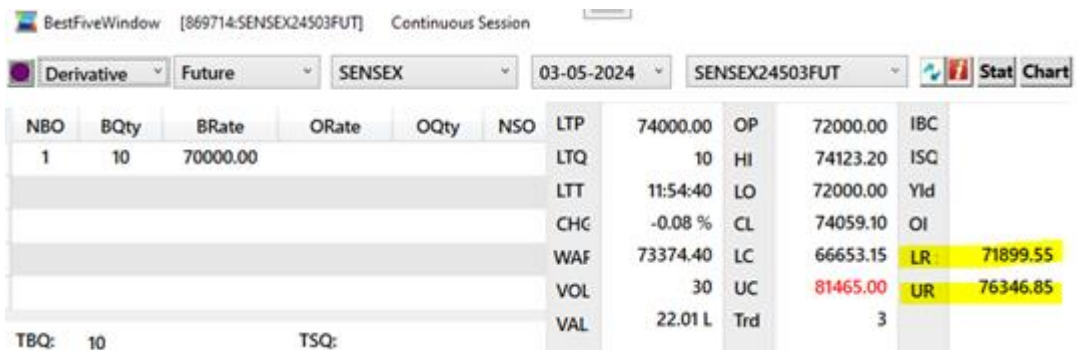

- In Column Profiling of MarketWatch user can select the checkbox of "Lower Range (LR)" "Upper Range (UR)". After saving the column profile, user will find the newly added columns visible in the MarketWatch.

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.

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

End of document