

Annexure

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1. Introduction of Special Call Auction Session......2

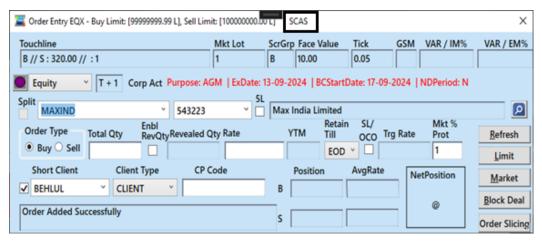


Introduction of Special Call Auction Session

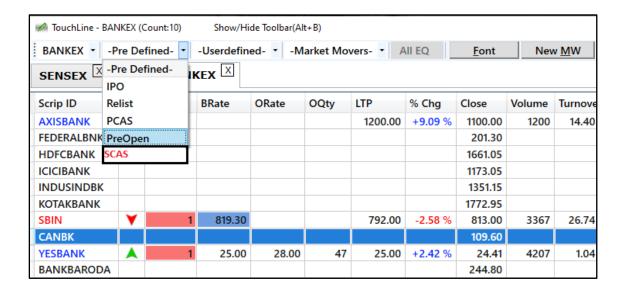
As per circular number 20241021-50 on 21st Oct 2024 related to introduction of a Special Call Auction Mechanism for price discovery of scrips of listed Investment Companies (ICs) and listed Investment Holding Companies (IHCs) necessary changes has been done in order entry and MarketWatch to identify such securities.

Kindly refer below points for changes done in respective screen on Front end:

Order Entry: In Order Entry Window the session displayed on title bar (beside the Buy/Sell Limits) will have value as SCAS displayed against securities under Special Call Auction Session.



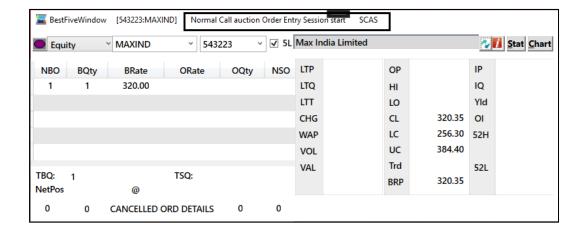
Market Watch - The Pre-defined Dropdown in the MarketWatch window will display a new option as SCAS to display securities under this Special Call Auction Session



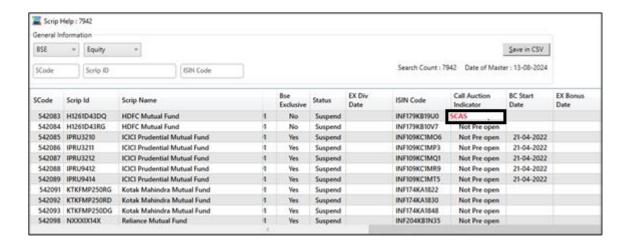


Best Five Window: The Best Five Window will display the SCAS Sessions as per mentioned below.

- Normal Call Auction order entry session start SCAS
- Random End of Normal Call auction order entry session SCAS
- End of Matching session of Normal Call Auction SCAS

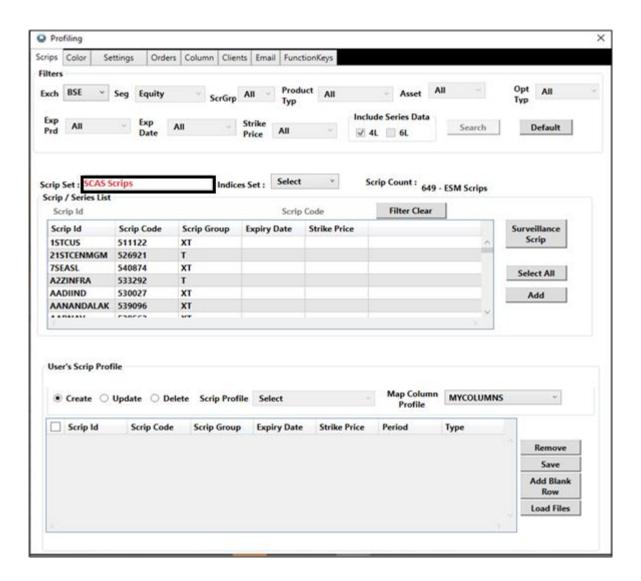


Scrip Help - The Call Auction Indicator Column in the Scrip Help window will show SCAS for the scrips part of Special Call Auction Session.



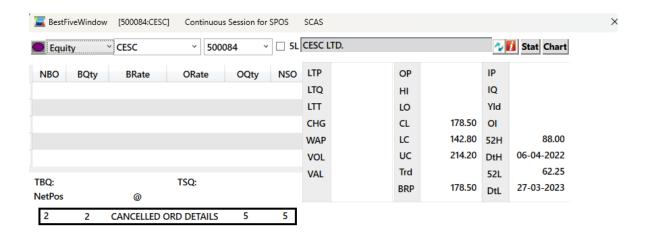


Scrip Profiling Window - New option for Special Call Auction Session (SCAS) Scrips has been added to the Dropdown in the Scrip Set in Scrip Profiling Window

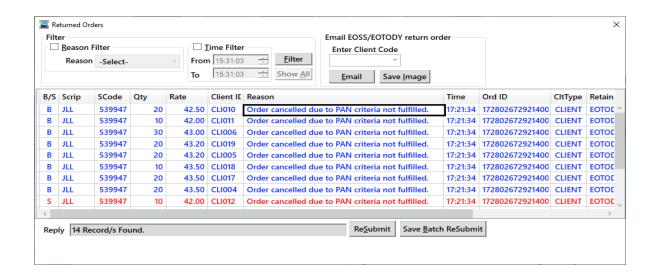




Best Five Window - As per circular number 20240911-14, Cancelled Quantity will be displayed at the bottom of the best five window for SCAS Session



Return Order Window - If the order is returned due to a matching PAN failure condition, then "Order cancelled due to PAN criteria not fulfilled" will be displayed in the reason column of the returned order window.



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