

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/49277

Date : August 12, 2021

Circular Ref. No: 59/2021

All Members,

Revision in Operating range for Spread Contracts

In partial modification to Part-B of F&O consolidated circular reference no. NSE/FAOP/44482 dated May 27, 2020, under Market Parameters 1.14 Day Spread Order functionality please find the details below:

Particulars	Current Price Range from base price	Revised Price Range from base price
Stock Futures Spreads	+/-1%	+/-2.5%
Index Futures Spread	+/-1%	+/-2%

The revised price range shall be applicable from August 16,2021.

The circular shall be effective from August 16, 2021. Members are advised to take the updated spd_contract.gz file available on extranet path faoftp/faocommon before trading on August 16, 2021.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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