

National Stock Exchange Of India Limited**Department : Commodity Derivatives Segment**

Download Ref No: NSE/COM/44612

Date : June 10, 2020

Circular Ref. No: 23/2020

All Members,

New Version NEAT 1.2.6 and Handling of Negative price in Brent Crude (BRCRUDE) contracts

The Exchange shall be releasing new version of NEAT 1.2.6. The new version shall be available for download from June 12, 2020 at 17:00 hours onwards on NSE EXTRANET path /comtftp/comtcommon/NEATCO126. The installation procedure for NEATCO is available on extranet path comtcommon/Installation_Procedure.

Members are also requested to note that with this new version, members shall be able to place/modify Limit orders with negative / zero price in Brent Crude (BRCRUDE) contracts.

The aforesaid details shall be effective from June 15, 2020.

Login with older version NEAT 1.2.4 shall be discontinued from June 13, 2020 and members shall be able to login with versions NEAT 1.2.5 and NEAT 1.2.6.

For other important instructions, kindly refer to the following Annexure:

Annexure 1 : Additional Features

For and on behalf of
National Stock Exchange of India Limited

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Annexure – 1**Additional Features****Enhancements with regards to handling of negative price**

- In TWS (NEAT)
 - Provision to enter negative price while placing Order (F1, F2) and offline order entry (Shift +F9) in Brent Crude (BRCRUDE) contracts
 - Members can enter negative price in normal order entry (F1, F2) by using hyphen key (-).
 - Other windows such as Market Enquiry, Activity Log, etc. shall show negative price, whenever applicable.
- Order limit shall be blocked considering order/trade price in absolute terms.
- Provision has been made in Bhavcopy, Contract file to populate negative price, whenever applicable. However total traded value shall be computed in absolute terms.