

National Stock Exchange of India Limited

Circular

Department: SURVEILLANCE	
Download Ref No: NSE/SURV/76750	Date: October 06, 2026
Circular Ref. No: 770/2026	

To All Members,

Sub: Dissemination of Position Limits applicable for Indices in Equity Derivatives segment

This is with reference to NSE circular reference no. NSE/SURV/68845 dated June 30, 2025 and NSE/SURV/67436 dated April 03, 2025, pertaining to Monitoring of position limits for Equity Derivatives segment.

Members are hereby informed that the Exchange shall be disseminating the position limits for all the indices in Equity Derivatives segment applicable for the next trading day with effect from October 6, 2026.

The client level limits for Index Futures and Trading Member level limits for Index Futures and Index Options have been specified in the above-mentioned Exchange circulars.

Client Category wise Index wise Position Limits for Index Futures:

Participant Type	Applicable Position Limits for Index Futures
FPI-I / Mutual Funds / Trading Member (Proprietary) / Client	Higher of Rs. 500 crores or 15% of the total open interest in the market in equity index futures contracts.
FPI-II (Other than Individuals, family offices, and corporates)	Higher of Rs. 500 crores or 10% of the total open interest in the market in equity index futures contracts.
FPI-II (Individuals, family offices, and corporates)	Higher of Rs. 500 crores or 5% of the total open interest in the market in equity index futures contracts.

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Note: Additional exposure beyond the above limits is allowed as per Point 3.1.3 of NSE circular reference no. NSE/SURV/68845 dated June 30, 2025.

Trading Member wise Position Limits in Index Futures and Options (Refer Exchange circular - NSE/SURV/67436 dated April 03, 2025)

Participant Type	Applicable Position Limits	
	Index Futures	Index Options
Trading Member	Higher of Rs. 7500 crores or 15% of the total open interest in the market in equity index futures contracts	Higher of Rs. 7500 crores or 15% of the total open interest in the market in equity index options contracts

Note: Client level limits in Index Options are monitored on Future Equivalent (FutEq/Delta) basis.

The applicable limits (in quantity terms) for above position has been made available in a file on the Exchange website w.e.f. October 05, 2026, as under:

index	instrument	qty_limit	category
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Nomenclature of the file will be as mentioned below (Report name: F&O-Index Derivatives Position Limit):

Index_deriv_pos_limit_DDMMYYYY

Website Link - <https://www.nseindia.com/all-reports-derivatives>

Path - <https://www.nseindia.com/> (Market Data => Derivatives => Daily Reports)

In case of any further queries, you may write to us at surveillance@nse.co.in.

For National Stock Exchange of India Limited

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