

National Stock Exchange Of India Limited

Department: FUTURES & OPTIONS

Download Ref No: NSE/FAOP/38772 Date : August 31, 2018

Circular Ref. No: 78/2018

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/37689 dated May 04, 2018 on Quantity freeze limits on Indices. As per the policy mentioned in the circular, the quantity freeze limits for derivatives contracts on indices shall be applicable as under w.e.f. September 03, 2018:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	2500
2	FTSE100	10000
3	INDIAVIX	15000
4	NIFTY	5000
5	NIFTYCPSE	15000
6	NIFTYINFRA	15000
7	NIFTYIT	5000
8	NIFTYMID50	15000
9	NIFTYPSE	15000

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on September 03, 2018. Details of quantity freeze in respect of each underlying shall be available on the website.

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

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