



National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS SEGMENT		
Download Ref No: NSE/FAOP/63665	Date: August 30, 2024	
Circular Ref. No: 104/2024		

All Members,

Quantity Freeze Limits for Indices

In pursuance to chapter 1.8 Quantity freeze for futures & options contracts in F&O consolidated circular no. NSE/FAOP/61814 dated April 29, 2024. As per the computation methodology mentioned in the circular, the quantity freeze limits for derivatives contracts on indices shall be applicable as under w.e.f. September 02, 2024:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	900
2	NIFTY	1800
3	FINNIFTY	1800
4	MIDCPNIFTY	2800
5	NIFTYNXT50	600

- Members are advised to load the updated contract.gz and NSE_FO_contract_ddmmyyyy.csv.gz file in the trading application before trading on the effective date. This file can be obtained from the directory faoftp/faocommon on the Extranet server.
- Additionally, members can access the contract file NSE_FO_contract_ddmmyyyy.csv.gz on the website path :- https://www.nseindia.com/all-reports-derivatives

For and on behalf of National Stock Exchange of India Limited

Aarti Surve Chief Manager

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