



National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS SEGMENT		
Download Ref No: NSE/FAOP/61372	Date: March 28, 2024	
Circular Ref. No: 35/2024		

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. <u>NSE/FAOP/57264</u> dated June 23, 2023. 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. **April 01, 2024**:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	900
2	NIFTY	1800
3	FINNIFTY	1800
4	MIDCPNIFTY	4200

- 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.
- Details of quantity freeze in respect of each underlying shall be available on the website on this path https://www.nseindia.com/products-services/equity-derivatives-contract-information
- As per circular <u>NSE/FAOP/61157</u> dated March 15, 2024, the dissemination of Qtyfreeze.csv shall be discontinued from website, hence members are requested to refer 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

Khushal Shah Associate Vice President

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