

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/48782

Date: June 30, 2021

Circular Ref. No: 46/2021

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/44482 dated May 27, 2020 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. July 01, 2021:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	2500
2	NIFTY	5000
3	FINNIFTY	5000

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on July 01, 2021. 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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