



National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS SEGMENT		
Download Ref No: NSE/FAOP/60912	Date: February 29, 2024	
Circular Ref. No: 25/2024		

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/57264 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. March 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 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

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

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