

National Stock Exchange Of India Limited

Department: FUTURES & OPTIONS

Download Ref No: NSE/FAOP/42260 Date: September 30, 2019

Circular Ref. No: 102/2019

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/40963 dated May 09, 2019 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. October 01, 2019:

| Sr. No. | INDEX SYMBOL | QUANTITY FREEZE LIMIT |
|---------|--------------|-----------------------|
| 1 | BANKNIFTY | 2500 |
| 2 | NIFTY | 7500 |
| 3 | NIFTYIT | 5000 |

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on October 01, 2019. 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

| Toll Free No | Fax No | Email id |
|---------------|-----------------|---------------|
| 1800-266-0050 | +91-22-26598449 | msm@nse.co.in |