

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/36638

Date : December 29, 2017

Circular Ref. No : 137/ 2017

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/34596 dated April 07, 2017 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. January 1, 2018:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	2500
2	FTSE100	10000
3	INDIAVIX	15000
4	NIFTY	7500
5	NIFTYCPSE	15000
6	NIFTYINFRA	15000
7	NIFTYIT	5000
8	NIFTYMID50	15000
9	NIFTYPSE	15000

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on January 1, 2018. 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
Chief Manager

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