

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/43385

Date: January 31, 2020

Circular Ref. No: 02/2020

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. February 01, 2020:

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

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on February 01, 2020. 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

Aarti Surve
Senior Manager

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