

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/44022

Date: March 31, 2020

Circular Ref. No: 34/2020

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. April 01, 2020:

Sr. No.	INDEX SYMBOL	QUANTITY FREEZE LIMIT
1	BANKNIFTY	2500
2	NIFTY	10000
3	NIFTYIT	5000

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

Khushal Shah
Associate Vice President

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