

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

Download Ref No : NSE/FAOP/33313

Date : September 30, 2016

Circular Ref. No : 84/2016

All Members,

Lot size change of India VIX Futures contract

In accordance with SEBI guidelines prescribing minimum contract size of Rs. 10 lakhs for India VIX* futures contracts, Exchange periodically reviews the lot size based on the above criteria. Accordingly, the lot size of India VIX futures contracts shall be revised with effect from October 05, 2016 as follows:

Instrument	Symbol	Present Market Lot	Revised Market Lot
FUTIVX	INDIAVIX	650	700

The revised lot size shall be applicable to contracts with expiry date October 25, 2016 and onwards.

**For and on behalf of
National Stock Exchange of India Limited**

**Abhijeet Sontakke
Senior Manager**

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*“VIX” is a trademark of Chicago Board Options Exchange, Incorporated (“CBOE”) and Standard & Poor’s has granted a license to NSE, with permission from CBOE, to use such mark in the name of the India VIX and for purposes relating to the India VIX.