

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

Download Ref No : NSE/FAOP/33921

Date : December 30, 2016

Circular Ref. No : 117/2016

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/32141 dated April 01, 2016 on Quantity freeze limits on Indices. As per the revised policy mentioned in the circular, the quantity freeze limits for derivatives contracts on indices shall be revised as under w.e.f. January 02, 2017:

| Sr. No. | INDEX SYMBOL | QUANTITY FREEZE LIMIT |
|---------|--------------|-----------------------|
| 1 | BANKNIFTY | 2500 |
| 2 | NIFTYINFRA | 15000 |
| 3 | NIFTYIT | 7500 |
| 4 | NIFTYPSE | 15000 |
| 5 | DJIA | 2500 |
| 6 | FTSE100 | 10000 |
| 7 | INDIAVIX | 15000 |
| 8 | NIFTYMID50 | 15000 |
| 9 | NIFTY | 10000 |
| 10 | S&P500 | 15000 |
| 11 | NIFTYCPSE | 15000 |

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on January 02, 2017. 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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