

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

Download Ref No : NSE/FAOP/34086

Date : January 31, 2017

Circular Ref. No : 04/2017

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 applicable as under w.e.f. February 01, 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 February 01, 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**

**Abhijeet Sontakke
Senior Manager**

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