

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

Download Ref No : NSE/FAOP/34530

Date : March 31, 2017

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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 April 05, 2017 as follows:

Instrument	Symbol	Present Market Lot	Revised Market Lot
FUTIVX	INDIAVIX	700	800

The revised lot size shall be applicable to contracts with expiry date April 25, 2017 and onwards.

For and on behalf of
National Stock Exchange of India Limited

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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.