

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

Download Ref No : NSE/FAOP/34759

Date : April 28, 2017

Circular Ref. No : 36/2017

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/34596 dated April 07, 2017 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. May 02, 2017:

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

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

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