

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

Download Ref No : NSE/FAOP/35256

Date : June 30, 2017

Circular Ref. No : 70/2017

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 July 05, 2017 as follows:

<b>Instrument</b>	<b>Symbol</b>	<b>Present Market Lot</b>	<b>Revised Market Lot</b>
FUTIVX	INDIAVIX	800	900

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