

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/46854

Date: December 31, 2020

Circular Ref. No: 114/2020

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/44482 dated May 27, 2020 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. January 01, 2021:

| Sr. No. | INDEX SYMBOL | QUANTITY FREEZE LIMIT |
|---------|--------------|-----------------------|
| 1 | BANKNIFTY | 2500 |
| 2 | NIFTY | 5000 |

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on January 01, 2021. 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
Associate Vice President

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