

National Stock Exchange of India Limited

Circular

| Department: FUTURES & OPTIONS SEGMENT | |
|---------------------------------------|--------------------------|
| Download Ref No: NSE/FAOP/53915 | Date: September 30, 2022 |
| Circular Ref. No: 115/2022 | |

All Members,

Quantity Freeze Limits for Indices

This is in accordance with circular no. NSE/FAOP/49118 dated July 31, 2021 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. October 03, 2022:

| Sr. No. | INDEX SYMBOL | QUANTITY FREEZE LIMIT |
|---------|--------------|-----------------------|
| 1 | BANKNIFTY | 1200 |
| 2 | NIFTY | 2800 |
| 3 | FINNIFTY | 1800 |
| 4 | MIDCPNIFTY | 5500 |

Members are advised to take the updated contract.gz file available on extranet path faoftp/faocommon before trading on October 03, 2022. 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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