

National Stock Exchange of India Limited

Circular

| Department: FUTURES & OPTIONS SEGMENT | |
|---------------------------------------|---------------------|
| Download Ref No: NSE/FAOP/63161 | Date: July 31, 2024 |
| Circular Ref. No: 94/2024 | |

All Members,

Quantity Freeze Limits for Indices

In pursuance to chapter 1.8 Quantity freeze for futures & options contracts in F&O consolidated circular no. [NSE/FAOP/61814](#) dated April 29, 2024. As per the computation methodology mentioned in the circular, the quantity freeze limits for derivatives contracts on indices shall be applicable as under w.e.f. **August 01, 2024**:

| Sr. No. | INDEX SYMBOL | QUANTITY FREEZE LIMIT |
|---------|--------------|-----------------------|
| 1 | BANKNIFTY | 900 |
| 2 | NIFTY | 1800 |
| 3 | FINNIFTY | 1800 |
| 4 | MIDCPNIFTY | 2800 |
| 5 | NIFTYNXT50 | 600 |

- Members are advised to load the updated contract.gz and NSE_FO_contract_ddmmyyyy.csv.gz file in the trading application before trading on the effective date. This file can be obtained from the directory faoftp/faocommon on the Extranet server.
- Additionally, members can access the contract file - NSE_FO_contract_ddmmyyyy.csv.gz on the website path :- <https://www.nseindia.com/all-reports-derivatives>

For and on behalf of
National Stock Exchange of India Limited

Aarti Surve
Chief Manager

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