

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

Download Ref No : NSE/FAOP/30855

Date : September 30, 2015

Circular Ref. No : 103/2015

All Members,

Adjustment of Futures and Options contracts in the security IDFC Limited (IDFC)

In continuation to Circular No. 097 (Download No 30812) dated September 23, 2015, members are hereby notified about the Futures and Options contracts of IDFC Limited (IDFC) being made available w.e.f. October 01, 2015.

Company Name	Symbol	Permitted Lot size October 2015	Permitted Lot size November 2015 and December 2015
IDFC Limited	IDFC	2000	3300

New Futures contracts on IDFC available for trading from October 01, 2015 are as follows:

Instrument	Symbol	Expiry
FUTSTK	IDFC	29OCT2015
FUTSTK	IDFC	26NOV2015
FUTSTK	IDFC	31DEC2015

New Futures Spread combination contracts on IDFC available for trading from October 01, 2015 are as follows:

Instrument	Symbol	Expiry
FUTSTK	IDFC	NOV15DEC15

The list of option strikes from which specific strike prices would be made available for trading on October 01, 2015 is given in Annexure -1.

With reference to Capital Market circular reference No. CMTR30850, dated September 30, 2015, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on October 01, 2015 a minimum of five in-the-money strikes, one at-the-money strike and five out-of-the-money strikes will be made available to the market. The same will be intimated to the trading members through a message broadcast on the trading terminals and subsequently, trading in IDFC futures and options contracts will commence in F&O segment post the security moves in normal market in Capital Market segment at 10:00 am. Depending upon the price

movement of the security in the Capital Market segment during normal market hours, further strike prices may be made available during the day in the security from within the list of strikes as per Annexure-1.

Members are requested to pick up the latest contract.gz and spd_contract.gz file from NSE EXTRANET directory: /faoftp/faocommon before trading on October 01, 2015 and upload the same in the trading terminals to enable them to start trading in new contracts of IDFC. In case the latest files are not picked up, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security IDFC.

**For and on behalf of
National Stock Exchange of India Limited**

**Vikramaditya De Lima
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Annexure – 1

List of Options Contracts which could be made available for trading on October 01, 2015*

*A minimum of five in-the-money, five out-of-the-money strikes based on the at-the-money strike price (which is the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on October 01, 2015) would be introduced. Further, strike prices may be made available during the first day of trading in the security from within the list given below depending on the price movement of the security:

2.5	5	7.5	10	12.5	15	17.5	20	22.5	25
27.5	30	32.5	35	37.5	40	42.5	45	47.5	50
52.5	55	57.5	60	62.5	65	67.5	70	72.5	75
77.5	80	82.5	85	87.5	90	92.5	95	97.5	100
102.5	105	107.5	110	112.5	115	117.5	120	122.5	125
127.5	130	132.5	135	137.5	140	142.5	145	147.5	150
152.5	155	157.5	160	162.5	165	167.5	170	172.5	175
177.5	180	182.5	185	187.5	190	192.5	195	197.5	200
202.5	205	207.5	210	212.5	215	217.5	220	222.5	225
227.5	230	232.5	235	237.5	240	242.5	245	247.5	250
252.5	255	257.5	260	262.5	265	267.5	270	272.5	275
277.5	280								