

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS	
Download Ref No : NSE/FAOP/33302	Date : September 29, 2016
Circular Ref. No : 82/2016	

All Members,

Introduction of Futures & Options Contracts on 3 additional securities

In continuation to our circular Ref. No. 33232, dated September 21, 2016, members are requested to note the market lot for the 3 additional securities, which are as follows:

Sr. No	Name of the Security	Symbol	Lot Size
1	IDFC BANK LIMITED	IDFCBANK	8000
2	DCB BANK LIMITED	DCBBANK	4500
3	TORRENT POWER LIMITED	TORNTPOWER	3000

The scheme of strikes for the above mentioned securities are as follows:

Sr. No.	Symbol	Applicable Step value	No. of Strikes Provided In the money - At the money - Out of the money	No of additional strikes which may be enabled intraday
1	IDFCBANK	2.5	7 -1- 7	7
2	DCBBANK	5	5 -1- 5	5
3	TORNTPOWER	5	7 -1- 7	7

The Quantity freeze Limit for the above given securities for all futures and options contracts are as follows:

Sr. No.	Symbol	Quantity Freeze
1	IDFCBANK	560000
2	DCBBANK	360000
3	TORNTPOWER	240000

The new contracts will be available for trading from September 30, 2016. Members are advised to take the latest contract.gz and spd_contract.gz files from NSE EXTRANET, directory:/faoftp/faocommon before start of trading on September 30, 2016. A detailed list of new contracts being introduced for trading (file name: CONTRACT29092016.CSV) is available on the path faoftp/faocommon/Contracts.

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

**Abhijeet Sontakke
Senior Manager**

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