

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

Download Ref No : NSE/FAOP/33907

Date : December 29, 2016

Circular Ref. No : 115/2016

All NSE Members,

**Introduction of Futures and Options Contracts on Nifty CPSE Index**

In continuation to the Download reference No.NSE/FAOP/33839 dated December 19, 2016, members are advised to note that Futures and Options contracts on Nifty CPSE Index shall be made available for trading in the F&O segment with effect from **December 30, 2016**.

**The market lot for Nifty CPSE futures and options contracts shall be 250.**

The list of contracts available for trading in Nifty CPSE Index is given in **Annexure 1**.

Members are requested to take the latest contract.gz and spd\_contract.gz, files from NSE EXTRANET, directory:/faoftp/faocommon before commencing trading in the above mentioned new contracts on December 30, 2016.

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

**Khushal Shah  
Chief Manager**

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## ANNEXURE 1

### List of Futures Contracts which would be available for trading:

INSTRUMENT	SYMBOL	EXPIRY DATE
FUTIDX	NIFTYCPSE	25-Jan-17
FUTIDX	NIFTYCPSE	23-Feb-17
FUTIDX	NIFTYCPSE	30-Mar-17

### List of Options strikes along with their Call and Put contracts which will be available for trading:

S NO.	INSTRUMENT	SYMBOL	STRIKE PRICE
1	OPTIDX	NIFTYCPSE	2175
2	OPTIDX	NIFTYCPSE	2200
3	OPTIDX	NIFTYCPSE	2225
4	OPTIDX	NIFTYCPSE	2250
5	OPTIDX	NIFTYCPSE	2275
6	OPTIDX	NIFTYCPSE	2300
7	OPTIDX	NIFTYCPSE	2325
8	OPTIDX	NIFTYCPSE	2350
9	OPTIDX	NIFTYCPSE	2375
10	OPTIDX	NIFTYCPSE	2400
11	OPTIDX	NIFTYCPSE	2425
12	OPTIDX	NIFTYCPSE	2450
13	OPTIDX	NIFTYCPSE	2475

The above strikes would be available for the monthly as well as weekly option contracts with the following expiry dates:

WEEKLY	MONTHLY
05-Jan-17	25-Jan-17
12-Jan-17	23-Feb-17
19-Jan-17	30-Mar-17
02-Feb-17	
09-Feb-17	
16-Feb-17	
02-Mar-17	