

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/34744

Date : April 27, 2017

Circular Ref. No : 35/2017

All Members,

Introduction of Futures & Options Contracts on 16 additional securities

In continuation to Exchange circular Ref. No. NSE/FAOP/34677, dated April 19, 2017, members are requested to note the market lot for the 16 additional securities, which are as follows:

Sr. No.	Security Name	Symbol	Lot Size
1	Bajaj Finserv Limited	BAJAJFINSV	125
2	Balkrishna Industries Limited	BALKRISIND	400
3	Balrampur Chini Mills Limited	BALRAMCHIN	3500
4	Berger Paints (I) Ltd	BERGEPAIN	2200
5	Can Fin Homes Ltd	CANFINHOME	250
6	Cholamandalam Investment And Finance Company Limited	CHOLAFIN	500
7	Fortis Healthcare Limited	FORTIS	2700
8	Godfrey Phillips India Limited	GODFRYPHLP	500
9	Gujarat State Fertilizers & Chemicals Limited	GSFC	4500
10	Multi Commodity Exchange Of India Limited	MCX	500
11	Mahanagar Gas Ltd.	MGL	600
12	Mangalore Refinery And Petrochemicals Limited	MRPL	4500
13	NBCC (India) Limited	NBCC	3000
14	Nestle India Limited	NESTLEIND	100
15	Raymond Limited	RAYMOND	800
16	V-Guard Industries Limited	VGUARD	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	BAJAJFINSV	50	10 -1- 10	10
2	BALKRISIND	50	6 -1- 6	6
3	BALRAMCHIN	5	7 -1- 7	7
4	BERGEPAIN	5	10 -1- 10	10
5	CANFINHOME	50	10 -1- 10	10
6	CHOLAFIN	20	10 -1- 10	10
7	FORTIS	5	9 -1- 9	9

8	GODFRYPHLP	50	5 -1- 5	5
9	GSFC	5	5 -1- 5	5
10	MCX	20	10 -1- 10	10
11	MGL	20	10 -1- 10	10
12	MRPL	5	6 -1- 6	6
13	NBCC	5	8 -1- 8	8
14	NESTLEIND	50	10 -1- 10	10
15	RAYMOND	20	8 -1- 8	8
16	VGUARD	5	8 -1- 8	8

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

Sr. No.	Symbol	Quantity Freeze
1	BAJAJFINSV	10000
2	BALKRISIND	28000
3	BALRAMCHIN	280000
4	BERGEPAIN	176000
5	CANFINHOME	17500
6	CHOLAFIN	40000
7	FORTIS	216000
8	GODFRYPHLP	30000
9	GSFC	360000
10	MCX	40000
11	MGL	42000
12	MRPL	315000
13	NBCC	210000
14	NESTLEIND	7000
15	RAYMOND	56000
16	VGUARD	240000

The new contracts will be available for trading from April 28, 2017. 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 April 28, 2017. A detailed list of new contracts being introduced for trading (file name: CONTRACT27042017) is available on the path faoftp/faocommon/Contracts.

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

**Khushal Shah
Chief Manager**

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