

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS	
Download Ref No : NSE/FAOP/35238	Date : June 29, 2017
Circular Ref. No : 68/2017	

All Members,

Introduction of Futures & Options Contracts on 5 additional securities

In continuation to Exchange circular Ref. No. NSE/FAOP/35191, dated June 23, 2017, members are requested to note the market lot for the 5 additional securities, which are as follows:

Sr.	Security Name	Symbol	Lot Size
1	Chennai Petroleum Corporation Limited	CHENNPETRO	1500
2	ICICI Prudential Life Insurance Company Limited	ICICIPRULI	1300
3	Manappuram Finance Limited	MANAPPURAM	6000
4	RepcO Home Finance Limited	REPCOHOME	700
5	SREI Infrastructure Finance Limited	SREINFRA	5000

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	CHENNPETRO	10	8 -1- 8	8
2	ICICIPRULI	10	10 -1- 10	10
3	MANAPPURAM	2.5	8 -1- 8	8
4	REPCOHOME	20	9 -1- 9	9
5	SREINFRA	5	5 -1- 5	5

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

Sr. No.	Symbol	Quantity Freeze
1	CHENNPETRO	105000
2	ICICIPRULI	91000
3	MANAPPURAM	480000
4	REPCOHOME	56000
5	SREINFRA	400000

The new contracts will be available for trading from June 30, 2017. Members are advised to take the latest contract.gz and spd_contract.gz files from NSE EXTRANET, directory:/faofp/faocommon before start of trading on June 30, 2017. A detailed list of new contracts being introduced for trading (file name: CONTRACT29062017) is available on the path faofp/faocommon/Contracts.

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

**Khushal Shah
Chief Manager**

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