

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/29823

Date : May 28, 2015

Circular Ref. No : 045/2015

All Members,

Introduction of Futures & Options Contracts on 14 additional securities

In continuation to our circular Ref. No. 29619, dated May 05, 2015 and Ref. No. 29635, dated May 06, 2015, members are requested to note the market lot for the 14 additional securities, which are as follows:

Sr. No	Name of the Security	Symbol	Lot Size
1	AJANTA PHARMA LIMITED	AJANTPHARM	250
2	AMARA RAJA BATTERIES LIMITED	AMARAJABAT	250
3	BAJAJ FINANCE LIMITED	BAJFINANCE	125
4	BHARAT ELECTRONICS LIMITED	BEL	125
5	BRITANNIA INDUSTRIES LIMITED	BRITANNIA	125
6	CASTROL INDIA LIMITED	CASTROLIND	500
7	CEAT LIMITED	CEATLTD	500
8	DEWAN HOUSING FINANCE CORPORATION LIMITED	DHFL	500
9	KAVERI SEED COMPANY LIMITED	KSCL	250
10	OIL INDIA LIMITED	OIL	500
11	PAGE INDUSTRIES LIMITED	PAGEIND	125
12	PIDILITE INDUSTRIES LIMITED	PIDILITIND	500
13	THE SOUTH INDIAN BANK LIMITED	SOUTHBANK	9000
14	SRF LIMITED	SRF	250

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	AJANTPHARM	50	6 -1-6	6
2	AMARAJABAT	20	9-1-9	9
3	BAJFINANCE	50	10-1-10	10
4	BEL	50	10-1-10	10
5	BRITANNIA	50	10-1-10	10
6	CASTROLIND	10	10-1-10	10
7	CEATLTD	20	8-1-8	8

8	DHFL	10	9-1-9	9
9	KSCL	20	9-1-9	9
10	OIL	10	10-1-10	10
11	PAGEIND	50	10-1-10	10
12	PIDILITIND	20	6 -1-6	6
13	SOUTHBANK	2.5	5-1-5	5
14	SRF	50	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	AJANTPHARM	30000
2	AMARAJABAT	50000
3	BAJFINANCE	11250
4	BEL	13750
5	BRITANNIA	16250
6	CASTROLIND	90000
7	CEATLTD	40000
8	DHFL	95000
9	KSCL	47500
10	OIL	90000
11	PAGEIND	3750
12	PIDILITIND	75000
13	SOUTHBANK	1350000
14	SRF	40000

The new contracts will be available for trading from May 29, 2015. 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 May 29, 2015. A detailed list of new contracts being introduced for trading (file name: CONTRACT28052015.CSV) 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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