

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/31484

Date : December 31, 2015

Circular Ref. No : 126/2015

All Members,

Introduction of Futures & Options Contracts on additional securities

In continuation to our circular Ref. No. 31463, dated December 30, 2015, members are requested to note the market lot for the 4 additional securities, which are as follows:

Sr. No	Name of the Security	Symbol	Lot Size
1	CONTAINER CORPORATION OF INDIA LIMITED	CONCOR	400
2	JET AIRWAYS (INDIA) LIMITED	JETAIRWAYS	900
3	GODREJ CONSUMER PRODUCTS LIMITED	GODREJCP	400
4	TORRENT PHARMACEUTICALS LIMITED	TORNTPHARM	400

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	CONCOR	50	6 -1- 6	6
2	JETAIRWAYS	20	7 -1- 7	7
3	GODREJCP	50	6 -1- 6	6
4	TORNTPHARM	50	6 -1- 6	6

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

Sr. No.	Symbol	Quantity Freeze
1	CONCOR	32000
2	JETAIRWAYS	63000
3	GODREJCP	32000
4	TORNTPHARM	28000

The new contracts will be available for trading from January 01, 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 January 01, 2016. A detailed list of new contracts being introduced for trading (file name: CONTRACT31122015.CSV) is available on the path faoftp/faocommon/Contracts.

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

**Khushal Shah
Chief Manager**

Toll Free No	Fax No	Email id
1800-266-00-53	+91-22-26598449	fotrade@nse.co.in