

National Stock Exchange Of India Limited

Department: FUTURES & OPTIONS

Download Ref No: NSE/FAOP/46193 Date: October 29, 2020

Circular Ref. No: 95/2020

All Members,

Introduction of Futures & Options Contracts on ICICIGI

In continuation to Exchange circular Ref. No. NSE/FAOP/46182, dated October 28, 2020, members are requested to note the market lot and quantity freeze for the below security are as follows:

Sr.No.	Security Name	Symbol	Lot Size	Quantity Freeze
1	ICICI Lombard General Insurance Company Limited	ICICIGI	425	34000

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	ICICIGI	20	13 – 1 - 13	13

The new contracts will be available for trading from October 30, 2020. 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 October 30, 2020.

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

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