

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/47453

Date : February 25, 2021

Circular Ref. No: 17/2021

All Members,

Introduction of Futures & Options Contracts on 16 Individual Securities

In continuation to Exchange circular Ref. No. NSE/FAOP/47161, dated January 29, 2021, NSE/FAOP/47182 dated February 01, 2021 and NSE/FAOP/47286 dated February 09, 2021, 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	Alkem Laboratories Limited	ALKEM	200	16000
2	Alembic Pharmaceuticals Limited	APLLTD	550	49500
3	AU Small Finance Bank Limited	AUBANK	500	40000
4	City Union Bank Limited	CUB	3100	248000
5	Deepak Nitrite Limited	DEEPAKNT	500	30000
6	Granules India Limited	GRANULES	1550	139500
7	Gujarat Gas Limited	GUJGASLTD	1250	87500
8	Indian Railway Catering And Tourism Corporation Limited	IRCTC	325	26000
9	Larsen & Toubro Infotech Limited	LTI	150	12000
10	L&T Technology Services Limited	LTTS	200	16000
11	Mphasis Limited	MPHASIS	325	26000
12	Nippon Life India Asset Management Limited	NAM-INDIA	1600	128000
13	Navin Fluorine International Limited	NAVINFLUOR	225	18000
14	Pfizer Limited	PFIZER	125	10000
15	PI Industries Limited	PIIND	250	20000
16	Trent Limited	TRENT	725	50750

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	ALKEM	20	20 - 1 - 20	20
2	APLLTD	20	9 - 1 - 9	9
3	AUBANK	20	12 - 1 - 12	12
4	CUB	2.5	14 - 1 - 14	14
5	DEEPAKNT	20	14 - 1 - 14	14

6	GRANULES	5	13 - 1 - 13	13
7	GUJGASLTD	10	10 - 1 - 10	10
8	IRCTC	20	18 - 1 - 18	18
9	LTI	100	8 - 1 - 8	8
10	LTTS	50	11 - 1 - 11	11
11	MPHASIS	20	17 - 1 - 17	17
12	NAM-INDIA	5	14 - 1 - 14	14
13	NAVINFLUOR	50	10 - 1 - 10	10
14	PFIZER	50	19 - 1 - 19	19
15	PIIND	50	9 - 1 - 9	9
16	TRENT	20	9 - 1 - 9	9

The new contracts will be available for trading from February 26, 2021. 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 February 26, 2021.

For and on behalf of
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