

NATIONAL STOCK EXCHANGE OF INDIA LIMITED
DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/32133

Date : March 31, 2016

Circular Ref. No : 033/2016

All Members,

Revision in Market Lot of Derivative Contracts on Individual Stocks

In pursuance of SEBI guidelines for periodic revision of lot sizes for derivatives contracts specified in the SEBI circular CIR/MRD/DP/14/2015 dated July 13, 2015, the market lots of derivatives contracts shall be revised as follows:

Sr. No	Underlying whose Derivative contract size shall be	Count of Underlying	Effective date	Annexure Number
1	Revised Downwards	0	April 29, 2016 (for May 2016 & later expiries)	-
2	Revised Downwards but new lot size is not a multiple of old lot size	0	April 29, 2016 (for July 2016 & later expiries)	-
3	Revised Upwards	103	April 29, 2016 (for July 2016 & later expiries)	1
4	Unchanged	70	-	2

To avoid operational complexities, in case of Annexure 1 above, following will be applicable:

1. Only the far month contract i.e. July 2016 expiry contracts will be revised for market lots. Contracts with maturity of May 2016 and June 2016 would continue to have the existing market lots. All subsequent contracts (i.e. July 2016 expiry and beyond) will have revised market lots.
2. The day spread order book will not be available for the combination contract of June 2016 – July 2016 expiry.

For the purpose of the computation, the average of the closing price of the underlying has been taken for one month period of March 01st – March 31st 2016.

This circular shall come into effect from **April 29, 2016**.

Members are advised to load the updated contract.gz and spd_contract.gz file in the trading application before trading on **April 29, 2016**. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

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

**Khushal Shah
Chief Manager**

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Sr No	Underlying	Symbol	Present Market Lot	Revised Market Lot
1	ADITYA BIRLA NUVO LIMITED	ABIRLANUVO	250	750
2	ACC LIMITED	ACC	375	400
3	ADANI ENTERPRISES LIMITED	ADANIENT	6000	8000
4	ADANI PORT & SEZ LTD	ADANIPTS	1600	2500
5	ALLAHABAD BANK	ALBK	6000	10000
6	AMBUJA CEMENTS LTD	AMBUJACEM	2100	2500
7	ANDHRA BANK	ANDHRABANK	8000	10000
8	ARVIND LIMITED	ARVIND	1700	2000
9	AXIS BANK LIMITED	AXISBANK	1000	1200
10	BAJAJ AUTO LIMITED	BAJAJ-AUTO	200	250
11	BANK OF BARODA	BANKBARODA	3100	3500
12	BANK OF INDIA	BANKINDIA	3000	6000
13	BATA INDIA LTD	BATAINDIA	1000	1100
14	BHARAT FORGE LTD	BHARATFORG	500	600
15	BHARTI AIRTEL LIMITED	BHARTIARTL	1200	1500
16	BHEL	BHEL	2000	5000
17	BOSCH LIMITED	BOSCHLTD	25	50
18	CADILA HEALTHCARE LIMITED	CADILAHC	1500	1600
19	CAIRN INDIA LIMITED	CAIRN	3000	3500
20	CANARA BANK	CANBK	2000	3000
21	CASTROL INDIA LIMITED	CASTROLIND	1100	1400
22	CENTURY TEXTILES LTD	CENTURYTEX	800	1100
23	CESC LTD	CESC	1000	1100
24	CIPLA LTD	CIPLA	800	1000
25	COAL INDIA LTD	COALINDIA	1200	1700
26	COLGATE PALMOLIVE LTD.	COLPAL	500	700
27	CONTAINER CORP OF IND LTD	CONCOR	400	500
28	CROMPTON GREAVES LTD	CROMPGREAV	3000	12000
29	DABUR INDIA LTD	DABUR	2000	2500
30	DEWAN HOUSING FIN CORP LT	DHFL	2200	3000
31	DISH TV INDIA LTD.	DISHTV	5000	7000
32	DR. REDDY'S LABORATORIES	DRREDDY	150	200
33	EICHER MOTORS LTD	EICHERMOT	25	50
34	ENGINEERS INDIA LTD	ENGINEERSIN	2200	3500
35	EXIDE INDUSTRIES LTD	EXIDEIND	3400	4000
36	FEDERAL BANK LTD	FEDERALBNK	8000	11000
37	GAIL (INDIA) LTD	GAIL	1400	1500
38	GLENMARK PHARMACEUTICALS	GLENMARK	500	700
39	GMR INFRASTRUCTURE LTD.	GMRINFRA	39000	45000
40	GODREJ INDUSTRIES LTD	GODREJIND	1300	1500
41	HCL TECHNOLOGIES LTD	HCLTECH	600	700
42	HDFC LTD	HDFC	400	500
43	HOUSING DEV & INFRA LTD	HDIL	6000	8000
44	HINDALCO INDUSTRIES LTD	HINDALCO	5000	7000
45	HINDUSTAN PETROLEUM CORP	HINDPETRO	600	700
46	INDIABULLS REAL EST. LTD	IBREALEST	9000	10000
47	ICICI BANK LTD.	ICICIBANK	1700	2500
48	INDO COUNT INDUSTRIES LTD	ICIL	500	600
49	IDEA CELLULAR LIMITED	IDEA	3000	5000
50	IDFC LIMITED	IDFC	3300	13200
51	IFCI LTD	IFCI	20000	22000
52	THE INDIA CEMENTS LIMITED	INDIACEM	6000	7000
53	BHARTI INFRATEL LTD.	INFRATEL	1300	1400

54	INDIAN OVERSEAS BANK	IOB	14000	20000
55	INDIAN OIL CORP LTD	IOC	1200	1500
56	IRB INFRA DEV LTD.	IRB	2100	2500
57	JET AIRWAYS (INDIA) LTD.	JETAIRWAYS	900	1000
58	JINDAL STEEL & POWER LTD	JINDALSTEL	7000	9000
59	JAIN IRRIGATION SYSTEMS	JISLJALEQS	8000	9000
60	JAIPRAKASH ASSOCIATES LTD	JPASSOCIAT	48000	68000
61	JSW ENERGY LIMITED	JSWENERGY	6000	8000
62	JUBILANT FOODWORKS LTD	JUBLFOOD	300	500
63	JUSTDIAL LTD.	JUSTDIAL	500	800
64	KOTAK MAHINDRA BANK LTD	KOTAKBANK	700	800
65	KAVERI SEED CO. LTD.	KSCL	750	1500
66	KARNATAKA BANK LIMITED	KTKBANK	4000	6000
67	L&T FINANCE HOLDINGS LTD	L&TFH	8000	9000
68	LARSEN & TOUBRO LTD.	LT	300	500
69	MAHINDRA & MAHINDRA LTD	M&M	400	500
70	M&M FIN. SERVICES LTD	M&MFIN	2000	2500
71	MARUTI SUZUKI INDIA LTD.	MARUTI	125	150
72	MCLEOD RUSSEL INDIA LTD.	MCLEODRUSS	2200	3000
73	MOTHERSON SUMI SYSTEMS LT	MOTHERSUMI	1500	2500
74	NMDC LTD.	NMDC	5000	6000
75	OIL INDIA LTD	OIL	1200	1700
76	OIL AND NATURAL GAS CORP.	ONGC	2000	2500
77	ORIENTAL BANK OF COMMERCE	ORIENTBANK	3000	6000
78	PC JEWELLER LTD	PCJEWELLER	1300	1500
79	POWER FIN CORP LTD.	PFC	2000	3000
80	PUNJAB NATIONAL BANK	PNB	4000	7000
81	RELIANCE COMMUNICATIONS L	RCOM	8000	10000
82	RURAL ELEC CORP. LTD.	RECLTD	2000	3000
83	STEEL AUTHORITY OF INDIA	SAIL	9000	12000
84	STATE BANK OF INDIA	SBIN	2000	3000
85	SIEMENS LTD	SIEMENS	400	500
86	THE SOUTH INDIAN BANK LTD	SOUTHBANK	22000	30000
87	SRF LTD	SRF	400	500
88	STRIDES SHASUN LIMITED	STAR	400	500
89	SYNDICATE BANK	SYNDIBANK	5000	9000
90	TATA CHEMICALS LTD	TATACHEM	1100	1500
91	TATA COMMUNICATIONS LTD	TATACOMM	1100	1400
92	TATA GLOBAL BEVERAGES LTD	TATAGLOBAL	4000	4500
93	TATA POWER CO LTD	TATAPOWER	8000	9000
94	TATA CONSULTANCY SERV LT	TCS	200	250
95	TECH MAHINDRA LIMITED	TECHM	1000	1100
96	UNITED BREWERIES LTD	UBL	500	700
97	UCO BANK	UCOBANK	10000	15000
98	UNION BANK OF INDIA	UNIONBANK	3000	4000
99	UNITECH LTD	UNITECH	77000	99000
100	UPL LIMITED	UPL	1000	1200
101	VEDANTA LIMITED	VEDL	4000	6000
102	VOLTAS LTD	VOLTAS	1600	2000
103	WOCKHARDT LIMITED	WOCKPHARMA	375	600