

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/29811

Date : May 27, 2015

Circular Ref. No : 043/2015

All Members,

Adjustment of Futures and Options contracts in the security Arvind Limited (ARVIND)

In continuation to Circular No. 042 (Download No 29765) dated May 20, 2015, members are hereby notified about the Futures and Options contracts of Arvind Limited (ARVIND) being made available w.e.f. May 28, 2015.

Company Name	Symbol	Permitted Lot size
Arvind Limited	ARVIND	1000

New Futures contracts on ARVIND available for trading from May 28, 2015 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ARVIND	28MAY2015
FUTSTK	ARVIND	25JUN2015
FUTSTK	ARVIND	30JUL2015

New Futures Spread combination contracts on ARVIND available for trading from May 28, 2015 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ARVIND	MAY15JUN15
FUTSTK	ARVIND	JUN15JUL15

The list of option strikes from which specific strike prices would be made available for trading on May 28, 2015 is given in Annexure –1. Based on the price determined after opening of the Capital Market segment on May 28, 2015 a minimum of five in-the-money strikes, one at-the-money strike and five out-of-the-money strikes will be made available to the market. The same will be intimated to the trading members through a message broadcast on the trading terminals and subsequently, trading will commence in F&O segment. Depending upon the price movement of the security in the Capital Market segment during normal market hours, further strike prices may be made available during the day in the security from within the list of strikes as per Annexure-1.

Members are requested to pick up the latest contract.gz and spd_contract.gz file from NSE EXTRANET directory: /faoftp/faocommon before trading on May 28, 2015 and upload the same in the trading terminals to enable them to start trading in new contracts of ARVIND. In case the latest files are not picked up, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security ARVIND.

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

**Khushal Shah
Chief Manager**

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Annexure – 1

List of Options Contracts which could be made available for trading on May 28, 2015*

*A minimum of five in-the-money, five out-of-the-money strikes based on the at-the-money strike price (which is the price determined after opening of the Capital Market segment on May 28, 2015) would be introduced. Further, strike prices may be made available during the first day of trading in the security from within the list given below depending on the price movement of the security:

10	20	30	40	50	60	70	80	90	100
110	120	130	140	150	160	170	180	190	200
210	220	230	240	250	260	270	280	290	300
310	320	330	340	350	360	370	380	390	400
410	420	430	440						