

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

Download Ref No : NSE/FAOP/35387

Date : July 18, 2017

Circular Ref. No : 76/2017

All Members,

Adjustment of Futures and Options contracts in the security Grasim Industries Limited (GRASIM)

In continuation to Circular Download No. 35239 dated June 29, 2017, members are hereby notified about the Futures and Options contracts of Grasim Industries Limited (GRASIM) being made available w.e.f. July 19, 2017.

Company Name	Symbol	Lot size
Grasim Industries Limited	GRASIM	750

New Futures contracts on GRASIM available for trading from July 19, 2017 are as follows:

Instrument	Symbol	Expiry
FUTSTK	GRASIM	27JUL2017
FUTSTK	GRASIM	31AUG2017
FUTSTK	GRASIM	28SEP2017

New Futures Spread combination contracts on GRASIM available for trading from July 19, 2017 are as follows:

Instrument	Symbol	Expiry
FUTSTK	GRASIM	JUL17AUG17
FUTSTK	GRASIM	AUG17SEP17

The list of option strikes from which specific strike prices would be made available for trading on July 19, 2017 is given in Annexure –1.

With reference to Capital Market Circular Download No. 35240, dated June 29, 2017, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on July 19, 2017 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 in GRASIM futures and options contracts will commence in F&O segment post the security moves in normal market in Capital Market segment at 10:00 am. 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 July 19, 2017 and upload the same in the trading terminals to enable them to start trading in new contracts of GRASIM. 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 GRASIM.

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

**Abhijeet Sontakke
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Annexure – 1

List of Options Contracts which could be made available for trading on July 19, 2017 *

*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 completion of the pre-open call auction session at 10:00 am of the Capital Market segment on July 19, 2017) 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:

20	40	60	80	100	120	140	160	180	200
220	240	260	280	300	320	340	360	380	400
420	440	460	480	500	520	540	560	580	600
620	640	660	680	700	720	740	760	780	800
820	840	860	880	900	920	940	960	980	1000
1020	1040	1060	1080	1100	1120	1140	1160	1180	1200
1220	1240	1260	1280	1300	1320	1340	1360	1380	1400
1420	1440	1460	1480	1500	1520	1540	1560	1580	1600
1620	1640	1660	1680	1700	1720	1740	1760	1780	1800
1820	1840	1860	1880	1900	1920	1940	1960	1980	2000
2020	2040	2060	2080	2100	2120	2140	2160	2180	2200
2220	2240	2260	2280	2300	2320	2340	2360	2380	2400
2420	2440	2460	2480	2500	2520	2540	2560	2580	2600