

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

Download Ref No : NSE/FAOP/35668

Date : August 28, 2017

Circular Ref. No : 86/2017

All Members,

**Adjustment of Futures and Options contracts in the security Reliance Capital Limited
(RELCAPITAL)**

Reliance Capital Limited has informed the Exchange that pursuant to scheme of arrangement between Reliance Capital Limited and Reliance Home Finance Limited, company has fixed record date as September 6, 2017 for the purpose of determining the equity shareholders of Reliance Capital Limited to whom equity shares will be allotted by Reliance Home Finance Limited. Further, in terms of the Scheme, 1 (One) equity share of Rs.10 each fully paid-up of Reliance Home Finance Limited for every 1 (One) equity share of Rs.10 each fully paid-up held in Reliance Capital Limited.

Ex-date : September 05, 2017

The following adjustments shall be carried out on the Futures and Options contracts of Reliance Capital Limited:

All contracts with expiry dates September 28, 2017, October 26, 2017 and November 30, 2017 will expire on September 04, 2017. The methodology of settlement shall be separately intimated by NSCCL.

Derivatives contracts on Reliance Capital Limited shall be introduced again (with expiry dates September 28, 2017, October 26, 2017, November 30, 2017) from September 05, 2017 being the ex-date of the underlying. The list of option strikes from which specific strike prices would be made available for trading on September 05, 2017 shall be intimated to the trading members through a separate circular to be issued on September 04, 2017 after market hours.

Based on the price determined after opening of the Capital Market segment on September 05, 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.

Depending upon the price movement of the security in the Capital Market segment, further strike prices may be made available during the day from within the list of strikes given in the circular to be issued on September 04, 2017.

**For and on behalf of
National Stock Exchange of India Limited****Khushal Shah
Chief Manager**

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