

**National Stock Exchange Of India Limited**
**Department : FUTURES & OPTIONS**

Download Ref No: NSE/FAOP/39501

Date : November 27, 2018

Circular Ref. No: 118/2018

All Members,

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

In continuation to Circular Download No. 39431 dated November 19, 2018, members are hereby notified about the Futures and Options contracts of Arvind Limited (ARVIND) being made available w.e.f. November 28, 2018.

Company Name	Symbol	Lot size
Arvind Limited	ARVIND	2000

New Futures contracts on ARVIND available for trading from November 28, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ARVIND	29NOV2018
FUTSTK	ARVIND	27DEC2018
FUTSTK	ARVIND	31JAN2019

New Futures Spread combination contracts on ARVIND available for trading from November 28, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ARVIND	NOV18DEC18
FUTSTK	ARVIND	DEC18JAN19

The list of option strikes from which specific strike prices would be made available for trading on November 28, 2018 is given in Annexure –1.

With reference to Capital Market circular reference No.CMTR39430, dated November 19, 2018, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on November 28, 2018 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 ARVIND 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 advised to load the latest contract.gz and spd\_contract.gz file from NSE EXTRANET directory: /faoftp/faocommon before trading on November 28, 2018 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 loaded, 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  
Associate Vice President

Toll Free No	Fax No	Email id
1800-266-0053	+91-22-26598449	<a href="mailto:msm@nse.co.in">msm@nse.co.in</a>



## Annexure – 1

List of Options Contracts which could be made available for trading on November 28, 2018\*

\*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 November 28, 2018) 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	450	460	470	480	490	500
510	520	530	540	550	560	570	580	590	600
610	620								