

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/53467	Date: August 29, 2022
Circular Ref. No: 94/2022	

All Members,

Adjustment of Futures and Options contracts in the security PEL

In continuation to Circular Download No. NSE/FAOP/53436 dated August 25, 2022, members are hereby notified about the Futures and Options contracts of Piramal Enterprises Limited (PEL) being made available w.e.f. August 30, 2022.

Company Name	Symbol	Lot size
Piramal Enterprises Limited	PEL	275

New Futures contracts on PEL available for trading from, August 30, 2022 are as follows:

Instrument	Symbol	Expiry
FUTSTK	PEL	29SEP2022
FUTSTK	PEL	27OCT2022
FUTSTK	PEL	24NOV2022

New Futures Spread combination contracts on PEL available for trading from August 30, 2022 are as follows:

Instrument	Symbol	Expiry
FUTSTK	PEL	SEP22OCT22
FUTSTK	PEL	OCT22NOV22

The list of option strikes from which specific strike prices would be made available for trading on August 30, 2022 is given in Annexure 1.

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With reference to Capital Market circular reference No. NSE/CMTR/53437, dated August 25, 2022, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on August 30, 2022, 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 PEL 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 August 30, 2022 and upload the same in the trading terminals to enable them to start trading in new contracts of PEL. 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 PEL.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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Annexure – 1

List of Options Contracts which could be made available for trading on August 30, 2022 *

*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 August 30, 2022) 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
2620	2640	2660	2680	2700	2720	2740	2760	2780	2800
2820	2840	2860	2880	2900	2920	2940	2960	2980	3000
3020	3040	3060	3080	3100	3120	3140	3160	3180	3200
3220	3240	3260	3280	3300	3320	3340	3360	3380	3400
3420	3440	3460	3480	3500	3520	3540	3560	3580	3600
3620	3640	3660	3680	3700	3720	3740	3760	3780	3800
3820	3840								