



# National Stock Exchange of India Limited

#### Circular

Department: FUTURES & OPTIONS					
Download Ref No: NSE/FAOP/57610	Date: July 19, 2023				
Circular Ref. No: 124/2023					

All Members,

Adjustment of Futures and Options contracts in the security RELIANCE

In continuation to Circular Download No. <u>NSE/FAOP/57525</u> dated July 12, 2023, members are hereby notified about the Futures and Options contracts of Reliance Industries Limited (RELIANCE) being made available w.e.f. July 20, 2023.

Company Name	Symbol	Lot size		
Reliance Industries Limited	RELIANCE	250		

New Futures contracts on RELIANCE available for trading from, July 20, 2023 are as follows:

Instrument	Symbol	Expiry		
FUTSTK	RELIANCE	27JUL2023		
FUTSTK	RELIANCE	31AUG2023		
FUTSTK	RELIANCE	28SEP2023		

New Futures Spread combination contracts on RELIANCE available for trading from July 20, 2023 are as follows:

Instrument	Symbol	Expiry
FUTSTK	RELIANCE	JUL23AUG23
FUTSTK	RELIANCE	AUG23SEP23

The list of option strikes from which specific strike prices would be made available for trading on July 20, 2023 is given in Annexure 1.



### National Stock Exchange of India Limited

With reference to Capital Market circular reference No. <u>NSE/CMTR/57524</u>, dated July 12, 2023, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on July 20, 2023, 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 RELIANCE 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 July 20, 2023 and upload the same in the trading terminals to enable them to start trading in new contracts of RELIANCE. 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 RELIANCE.

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

Toll Free No	Email id		
1800-266-0050 (Option 1)	msm@nse.co.in		



## National Stock Exchange of India Limited

#### Annexure - 1

List of Options Contracts which could be made available for trading on July 20, 2023 \*

\*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 20, 2023) 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:

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
3860	3880	3900	3920	3940	3960	3980	4000	4020	4040
4060	4080	4100	4120	4140	4160	4180	4200	4220	4240
4260	4280	4300	4320	4340	4360	4380	4400	4420	4440
4460	4480	4500	4520	4540	4560	4580	4600	4620	4640
4660	4680	4700	4720	4740	4760	4780	4800	4820	·