

National Stock Exchange Of India Limited
Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/43745

Date : March 03, 2020

Circular Ref. No: 20/2020

All Members,

Adjustment of Futures and Options contracts in the security TATA Chemicals Limited (TATACHEM)

In continuation to Circular Download No. 43647 dated February 25, 2020, members are hereby notified about the Futures and Options contracts of TATA Chemicals Limited (TATACHEM) being made available w.e.f. March 04, 2020.

Company Name	Symbol	Lot size
TATA Chemicals Limited	TATACHEM	900

New Futures contracts on TATACHEM available for trading from, March 04, 2020 are as follows:

Instrument	Symbol	Expiry
FUTSTK	TATACHEM	26MAR2020
FUTSTK	TATACHEM	30APR2020
FUTSTK	TATACHEM	28MAY2020

New Futures Spread combination contracts on TATACHEM available for trading from March 04, 2020 are as follows:

Instrument	Symbol	Expiry
FUTSTK	TATACHEM	MAR20APR20
FUTSTK	TATACHEM	APR20MAY20

The list of option strikes from which specific strike prices would be made available for trading on March 04, 2020 is given in Annexure 1.

With reference to Capital Market circular reference No. CMTR43646, dated February 25, 2020, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on March 04, 2020, 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 TATACHEM 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 March 04, 2020 and upload the same in the trading terminals to enable them to start trading in new contracts of TATACHEM. 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 TATACHEM.

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 March 04, 2020 *

*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 March 04, 2020) 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	630	640	650	660	670	680	690	700
710	720	730	740	750	760	770	780	790	800
810	820	830	840	850	860	870	880	890	900
910	920	930	940	950	960	970	980	990	1000
1010	1020	1030	1040	1050	1060	1070	1080	1090	1100
1110	1120	1130	1140	1150	1160	1170	1180	1190	1200
1210	1220	1230	1240	1250	1260	1270	1280	1290	1300
1310	1320	1330	1340	1350	1360	1370	1380	1390	1400
1410	1420	1430	1440						