

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/50971	Date: January 10, 2022
Circular Ref. No: 06/2022	

All Members,

Adjustment of Futures and Options contracts in the security GMRINFRA

In continuation to Circular Download No. NSE/FAOP/50944 dated January 06, 2022, members are hereby notified about the Futures and Options contracts of GMR Infrastructure Limited (GMRINFRA) being made available w.e.f. January 11, 2022.

Company Name	Symbol	Lot size
GMR Infrastructure Limited	GMRINFRA	22500

New Futures contracts on GMRINFRA available for trading from, January 11, 2022 are as follows:

Instrument	Symbol	Expiry
FUTSTK	GMRINFRA	27JAN2022
FUTSTK	GMRINFRA	24FEB2022
FUTSTK	GMRINFRA	31MAR2022

New Futures Spread combination contracts on GMRINFRA available for trading from January 11, 2022 are as follows:

Instrument	Symbol	Expiry
FUTSTK	GMRINFRA	JAN22FEB22
FUTSTK	GMRINFRA	FEB22MAR22

The list of option strikes from which specific strike prices would be made available for trading on January 11, 2022 is given in Annexure 1.

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With reference to Capital Market circular reference No. NSE/CMTR/50943 , dated January 06, 2022, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on January 11, 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 GMRINFRA 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 January 11, 2022 and upload the same in the trading terminals to enable them to start trading in new contracts of GMRINFRA. 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 GMRINFRA.

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

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Annexure – 1

List of Options Contracts which could be made available for trading on January 11, 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 January 11, 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:

1	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97			