

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/37445

Date : April 05, 2018

Circular Ref. No : 31/2018

All Members,

Adjustment of Futures and Options contracts in the security Strides Shasun Limited (STAR)

In continuation to Circular Download No. 37373 dated March 28, 2018, members are hereby notified about the Futures and Options contracts of Strides Shasun Limited (STAR) being made available w.e.f. April 06, 2018.

Company Name	Symbol	Lot size
Strides Shasun Limited	STAR	600

New Futures contracts on STAR available for trading from April 06, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	STAR	26APR2018
FUTSTK	STAR	31MAY2018
FUTSTK	STAR	28JUN2018

New Futures Spread combination contracts on STAR available for trading from April 06, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	STAR	APR18MAY18
FUTSTK	STAR	MAY18JUN18

The list of option strikes from which specific strike prices would be made available for trading on April 06, 2018 is given in Annexure –1.

With reference to Capital Market Circular Download No. 37372, dated March 28, 2018, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on April 06, 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 STAR 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 in the trading application before trading on April 06, 2018 to enable them to start trading in new contracts of STAR. These files can be obtained from the directory faoftp/faocommon on the Extranet server.

In case the latest files are not picked up, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security STAR.

**For and on behalf of
National Stock Exchange of India Limited**

**Abhijeet Sontakke
Senior Manager**

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Annexure – 1

List of Options Contracts which could be made available for trading on April 06, 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 April 06, 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:

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				