

National Stock Exchange Of India Limited

Department: FUTURES & OPTIONS

Download Ref No: NSE/FAOP/39188 Date : October 19, 2018

Circular Ref. No: 94/2018

All Members,

Revision in Scheme of Strikes in Stock Options

This is in continuation to Exchange circular reference no. 84/2018 (Download Ref no. NSE/FAOP/38916) dated September 19, 2018 regarding the revision of scheme of strikes in stock options.

Members are requested to note that, applicable step values and number of strikes to be available for trading in following security shall be as per below:

Sr. No.	Symbol	Applicable Step value	No. of Strikes Provided In the money - At the money - Out of the money	No of additional strikes which may be enabled intraday
1.	DHFL	5	10 -1- 10	10
2.	INFIBEAM	2.5	5 -1- 5	5

Further, applicable step values and number of strikes to be available for trading for all other securities shall remain unchanged.

Members are advised to load the updated contract.gz file in the trading application before trading on October 23, 2018. The file can be obtained from the directory faoftp/faocommon on the extranet server.

For and on behalf of National Stock Exchange of India Limited

Khushal Shah Associate Vice President

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