

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/ FAOP/45378

Date : August 18, 2020

Circular Ref. No: 76/2020

All Members,

Revision in Scheme of Strikes in Stock Options

This is in continuation to Exchange circular download ref no: NSE/FAOP/44663 dated June 16, 2020 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 w.e.f August 20, 2020 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	BEL	2.5	9 - 1 - 9	9
2	JINDALSTEL	10	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 August 20, 2020. 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

Toll Free No	Fax No	Email id
1800-266-0050	+91-22-26598155	msm@nse.co.in