

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/48299

Date : May 18, 2021

Circular Ref. No: 34/2021

All Members,

Revision in Scheme of Strikes in Stock Options

This is in continuation to Exchange circular download ref no: NSE/FAOP/47662 dated March 18, 2021 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 May 20, 2021 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	JSWSTEEL	10	15- 1 -15	15
2	SAIL	5	5 - 1 - 5	5
3	TATASTEEL	20	12 - 1 -12	12

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 May 20, 2021. 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

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Associate Vice President

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