National Stock Exchange Of India Limited

Department : Commodity Derivatives Segment	
Download Ref No: NSE/COM/48442	Date : May 31, 2021
Circular Ref. No: 17/2021	

All Members,

Change in contract specifications of Options on Goods - Gold Mini Options (100 grams) contracts

This is in adherence to the SEBI circular no. SEBI/HO/CDMRD/DOP/CIR/P/2019/135 dated November 14, 2019 regarding modifications in the contract specifications of commodity derivatives contracts and in continuation of Exchange circular download reference number NSE/COM/44441 dated May 21, 2020 regarding Introduction of options in goods contracts on underlying Gold.

In this regard, based on the feedback from market participants, we are pleased to inform that NSE shall modify the minimum number of strikes on its Gold Mini (100 gms) option contract.

Accordingly, you are requested to take note of the change in contract specifications of the Gold Mini options contracts, as per the details given below:

Contract Specification parameter	Existing guideline	Revised / modified guideline
Minimum Number of Strikes	10-1-10	20-1-20

The change in minimum number of strikes for gold mini options contracts as mentioned in this circular shall be applicable from 11th June 2021.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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