

National Stock Exchange Of India Limited**Department : FUTURES & OPTIONS**

Download Ref No: NSE/FAOP/46706

Date : December 17, 2020

Circular Ref. No: 111/2020

All Members,

Revision in Scheme of Strikes in Stock Options

This is in continuation to Part 1.13 of Exchange consolidated circular reference number NSE/FAOP/44482 dated May 27, 2020 and circular reference number 45290 dated August 10, 2020 regarding the revision of scheme of strikes in stock options.

Members are requested to note that the list of stocks with the respective applicable step values and number of strikes to be available for trading w.e.f January 01, 2021 is provided in Annexure 1.

Members are advised to load the updated contract.gz file in the trading application before trading on January 01, 2021. The file can be obtained from the directory /faofp/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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