

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/57752	Date: July 28, 2023
Circular Ref. No: 130/2023	

All Members,

Dissemination of information for strike scheme of stock options

The Exchange currently provides information regarding strike scheme of stock options on Exchange website for the stocks which are currently eligible for trading in Equity derivative segment. The Exchange shall enhance the file format and field details of the aforesaid file. The below are the details of the enhanced file:

Path on Website: https://www.nseindia.com/products-services/equity-derivatives-contract-information			
Srno	Current Details and Field Name	Srno	Enhanced Details and Field Name
1	File Name:sos_scheme.xls	1	File Name: NSE_FO_SosScheme.csv Note: the file shall have a header date in the first row which will denote the file generation date.
2	Symbol	2	Symbol
3	Applicable Step value	3	Month type
4	No. of Strikes Provided	4	Symbol Type
5	In the money - At the money - Out of the money	5	
6	No of additional strikes which may be enabled intraday	6	Step Value
-	-	7	No. of Strikes Provided (ITM)
-	-	8	No. of Strikes Provided (ATM)
-	-	9	No. of Strikes Provided (OTM)
-	-	10	Total Strikes including reserve (ITM)
-	-	11	Total Strikes including reserve (ATM)
-	-	13	Total Strikes including reserve (OTM)

The go live date for the enhanced file shall be w.e.f August 07,2023.

National Stock Exchange of India Limited

For and on behalf of
National Stock Exchange of India Limited

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