

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

Download Ref No: NSE/FAOP/38916

Date : September 19, 2018

Circular Ref. No: 84/2018

All Members,

Revision in Scheme of Strikes in Stock Options

This is in continuation and partial modification to Exchange circular reference no. 014/2013 (Download Ref no. NSE/FAOP/22901) dated March 07, 2013 regarding the revision of scheme of strikes in stock options. Members are requested to note that, the step value shall be reviewed and if necessary revised on a monthly/quarterly basis. Further, all other conditions in regards with the features of strike scheme in the aforesaid circular shall remain unchanged.

Further, the list of stocks with the respective applicable step values and number of strikes to be available for trading w.e.f. September 28, 2018, is provided in Annexure1.

Members are advised to load the updated contract.gz file in the trading application before trading on September 28, 2018. 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**

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Annexure 1

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
ACC	20	10 -1- 10	10
ADANIENT	5	6 - 1 - 6	6
ADANIPOINTS	5	10 -1- 10	10
ADANIPOWER	1	7 -1- 7	7
AJANTPHARM	20	10 -1- 10	10
ALBK	1	9 -1- 9	9
AMARAJABAT	20	8 -1- 8	8
AMBUJACEM	5	10 -1- 10	10
APOLLOHOSP	20	10 -1- 10	10
APOLLOTYRE	5	10 -1- 10	10
ARVIND	10	8 -1- 8	8
ASHOKLEY	5	6 -1- 6	6
ASIANPAINT	20	10 -1- 10	10
AUROPHARMA	20	8 -1- 8	8
AXISBANK	10	10 -1- 10	10
BAJAJ-AUTO	50	10 -1- 10	10
BAJFINANCE	50	10 -1- 10	10
BAJAJFINSV	100	10 -1- 10	10
BALKRISIND	20	10 -1- 10	10
BANKBARODA	5	6 -1- 6	6
BANKINDIA	2.5	8 -1- 8	8
BATAINDIA	20	10 -1- 10	10
BEML	20	8 -1- 8	8
BERGEPAIN	5	10 -1- 10	10
BEL	2.5	8 -1- 8	8
BHARATFIN	10	10 -1- 10	10
BHARATFORG	10	10 -1- 10	10
BPCL	10	7 -1- 7	7
BHARTIARTL	10	8 -1- 8	8
INFRADEL	5	10 -1- 10	10
BHEL	2.5	7 -1- 7	7
BIOCON	10	10 -1- 10	10
BOSCHLTD	500	9 -1- 9	9
BRITANNIA	100	10 -1- 10	10
CADILAH	10	9 -1- 9	9
CANFINHOME	5	10 -1- 10	10

CANBK	5	10 -1- 10	10
CAPF	10	10 -1- 10	10
CASTROLIND	2.5	10 -1- 10	10
CEATLTD	20	10 -1- 10	10
CENTURYTEX	20	10 -1- 10	10
CESC	20	10 -1- 10	10
CGPOWER	2.5	5 -1- 5	5
CHENNPETRO	5	10 -1- 10	10
CHOLAFIN	20	10 -1- 10	10
CIPLA	10	10 -1- 10	10
COALINDIA	5	10 -1- 10	10
COLPAL	20	10 -1- 10	10
CONCOR	10	10 -1- 10	10
CUMMINSIND	20	8 -1- 8	8
DABUR	10	10 -1- 10	10
DALMIABHA	50	10 -1- 10	10
DCBBANK	5	7 -1- 7	7
DHFL	10	10 -1- 10	10
DISHTV	1	10 -1- 10	10
DIVISLAB	20	10 -1- 10	10
DLF	5	9 -1- 9	9
DRREDDY	50	10 -1- 10	10
EICHERMOT	500	10 -1- 10	10
ENGINEERSIN	2.5	10 -1- 10	10
EQUITAS	2.5	10 -1- 10	10
ESCORTS	20	8 -1- 8	8
EXIDEIND	5	10 -1- 10	10
FEDERALBNK	2.5	7 -1- 7	7
GAIL	10	8 -1- 8	8
GLENMARK	10	10 -1- 10	10
GMRINFRA	1	5 -1- 5	5
GODFRYPHLP	20	10 -1- 10	10
GODREJCP	20	9 -1- 9	9
GODREJIND	10	10 -1- 10	10
GRANULES	5	5 -1- 5	5
GRASIM	20	10 -1- 10	10
GSFC	2.5	9 -1- 9	9
HAVELLS	10	10 -1- 10	10
HCLTECH	10	10 -1- 10	10
HDFCBANK	20	10 -1- 10	10
HDFC	20	10 -1- 10	10
HEROMOTOCO	50	10 -1- 10	10
HEXAWARE	20	5 -1- 5	5
HINDALCO	5	10 -1- 10	10

HCC	1	5 -1- 5	5
HINDPETRO	5	10 -1- 10	10
HINDUNILVR	20	10 -1- 10	10
HINDZINC	5	10 -1- 10	10
ICICIBANK	5	10 -1- 10	10
ICICIPRULI	5	10 -1- 10	10
IDBI	2.5	5 -1- 5	5
IDEA	1	10 -1- 10	10
IDFCBANK	1	9 -1- 9	9
IDFC	1	10 -1- 10	10
IFCI	1	5 -1- 5	5
IBULHSGFIN	20	10 -1- 10	10
INDIANB	10	7 -1- 7	7
IOC	2.5	10 -1- 10	10
IGL	5	10 -1- 10	10
INDUSINDBK	20	10 -1- 10	10
INFIBEAM	5	10 -1- 10	10
INFY	10	10 -1- 10	10
INDIGO	20	9 -1- 9	9
IRB	5	8 -1- 8	8
ITC	5	10 -1- 10	10
JISLJALEQS	2.5	7 -1- 7	7
JPASSOCIAT	1	5 -1- 5	5
JETAIRWAYS	10	6 -1- 6	6
JINDALSTEL	10	5 -1- 5	5
JSWSTEEL	10	9 -1- 9	9
JUBLFOOD	20	10 -1- 10	10
JUSTDIAL	10	10 -1- 10	10
KAJARIACER	10	9 -1- 9	9
KTKBANK	2.5	10 -1- 10	10
KSCL	10	10 -1- 10	10
KOTAKBANK	20	10 -1- 10	10
KPIT	5	10 -1- 10	10
L&TFH	5	7 -1- 7	7
LT	20	10 -1- 10	10
LICHSGFIN	10	10 -1- 10	10
LUPIN	20	10 -1- 10	10
M&MFIN	10	9 -1- 9	9
MGL	10	10 -1- 10	10
M&M	10	10 -1- 10	10
MANAPPURAM	1	10 -1- 10	10
MRPL	2.5	6 -1- 6	6
MARICO	5	10 -1- 10	10
MARUTI	100	10 -1- 10	10

MFSL	10	10 -1- 10	10
MINDTREE	20	10 -1- 10	10
MOTHERSUMI	5	10 -1- 10	10
MRF	500	10 -1- 10	10
MCX	20	8 -1- 8	8
MUTHOOTFIN	10	10 -1- 10	10
NATIONALUM	2.5	6 -1- 6	6
NBCC	2.5	6 -1- 6	6
NCC	2.5	8 -1- 8	8
NESTLEIND	250	9 -1- 9	9
NHPC	1	5 -1- 5	5
NIITTECH	20	10 -1- 10	10
NMDC	2.5	10 -1- 10	10
NTPC	2.5	10 -1- 10	10
ONGC	2.5	10 -1- 10	10
OIL	2.5	10 -1- 10	10
OFSS	50	10 -1- 10	10
ORIENTBANK	2.5	7 -1- 7	7
PAGEIND	500	10 -1- 10	10
PCJEWELLER	5	5 -1- 5	5
PETRONET	5	10 -1- 10	10
PIDILITIND	20	10 -1- 10	10
PEL	50	10 -1- 10	10
PFC	2.5	7 -1- 7	7
POWERGRID	2.5	10 -1- 10	10
PTC	2.5	7 -1- 7	7
PNB	2.5	7 -1- 7	7
PVR	50	6 -1- 6	6
RAYMOND	20	8 -1- 8	8
RBLBANK	10	10 -1- 10	10
RELCAPITAL	10	9 -1- 9	9
RCOM	1	5 -1- 5	5
RELIANCE	20	10 -1- 10	10
RELINFRA	10	9 -1- 9	9
RPOWER	1	7 -1- 7	7
REPCOHOME	10	10 -1- 10	10
RECLTD	2.5	9 -1- 9	9
SHREECEM	250	10 -1- 10	10
SRTRANSFIN	50	5 -1- 5	5
SIEMENS	20	10 -1- 10	10
SREINFRA	2.5	5 -1- 5	5
SRF	50	8 -1- 8	8
SBIN	5	10 -1- 10	10
SAIL	1	10 -1- 10	10

STAR	10	10 -1- 10	10
SUNPHARMA	10	10 -1- 10	10
SUNTV	20	7 -1- 7	7
SUZLON	1	5 -1- 5	5
SYNDIBANK	1	8 -1- 8	8
TATACHEM	10	10 -1- 10	10
TATACOMM	10	10 -1- 10	10
TCS	20	10 -1- 10	10
TATAELXSI	20	10 -1- 10	10
TATAGLOBAL	5	10 -1- 10	10
TATAMTRDVR	2.5	10 -1- 10	10
TATAMOTORS	5	10 -1- 10	10
TATAPOWER	1	10 -1- 10	10
TATASTEEL	10	10 -1- 10	10
TECHM	20	8 -1- 8	8
INDIACEM	5	5 -1- 5	5
RAMCOCEM	10	10 -1- 10	10
SOUTHBANK	1	5 -1- 5	5
TITAN	20	9 -1- 9	9
TORNTPHARM	20	10 -1- 10	10
TORNTPOWER	5	10 -1- 10	10
TV18BRDCST	1	9 -1- 9	9
TVSMOTOR	10	10 -1- 10	10
UJJIVAN	5	10 -1- 10	10
ULTRACEMCO	50	10 -1- 10	10
UNIONBANK	2.5	7 -1- 7	7
UBL	20	10 -1- 10	10
MCDOWELL-N	10	10 -1- 10	10
UPL	20	8 -1- 8	8
VEDL	5	10 -1- 10	10
VGUARD	5	8 -1- 8	8
VOLTAS	10	10 -1- 10	10
WIPRO	5	10 -1- 10	10
WOCKPHARMA	20	7 -1- 7	7
YESBANK	5	10 -1- 10	10
ZEEL	10	10 -1- 10	10