

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

Download Ref No: NSE/FAOP/45743

Date : September 18, 2020

Circular Ref. No: 84/2020

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 September 25, 2020 is provided in Annexure 1.

Members are advised to load the updated contract.gz file in the trading application before trading on September 25, 2020. 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	14 - 1 - 14	14
ADANIENT	10	6 - 1 - 6	6
ADANIPOINTS	5	15 - 1 - 15	15
AMARAJABAT	20	8 - 1 - 8	8
AMBUJACEM	5	9 - 1 - 9	9
APOLLOHOSP	20	17 - 1 - 17	17
APOLLOTYRE	2.5	11 - 1 - 11	11
ASHOKLEY	2.5	7 - 1 - 7	7
ASIANPAINT	20	20 - 1 - 20	20
AUROPHARMA	20	9 - 1 - 9	9
AXISBANK	10	9 - 1 - 9	9
BAJAJ-AUTO	50	12 - 1 - 12	12
BAJAJFINSV	100	13 - 1 - 13	13
BAJFINANCE	100	7 - 1 - 7	7
BALKRISIND	20	14 - 1 - 14	14
BANDHANBNK	10	6 - 1 - 6	6
BANKBARODA	1	10 - 1 - 10	10
BATAINDIA	20	14 - 1 - 14	14
BEL	2.5	9 - 1 - 9	9
BERGEPAIN	10	12 - 1 - 12	12
BHARATFORG	10	10 - 1 - 10	10
BHARTIARTL	10	10 - 1 - 10	10
BHEL	1	8 - 1 - 8	8
BIOCON	10	9 - 1 - 9	9
BOSCHLTD	250	11 - 1 - 11	11
BPCL	10	9 - 1 - 9	9
BRITANNIA	50	15 - 1 - 15	15
CADILAH	5	15 - 1 - 15	15
CANBK	2.5	8 - 1 - 8	8
CHOLAFIN	10	5 - 1 - 5	5
CIPLA	10	15 - 1 - 15	15
COALINDIA	2.5	10 - 1 - 10	10
COFORGE	50	9 - 1 - 9	9
COLPAL	20	15 - 1 - 15	15
CONCOR	10	8 - 1 - 8	8

CUMMINSIND	10	10 - 1 - 10	10
DABUR	10	11 - 1 - 11	11
DIVISLAB	50	13 - 1 - 13	13
DLF	5	7 - 1 - 7	7
DRREDDY	50	18 - 1 - 18	18
EICHERMOT	50	9 - 1 - 9	9
ESCORTS	20	13 - 1 - 13	13
EXIDEIND	2.5	13 - 1 - 13	13
FEDERALBNK	1	11 - 1 - 11	11
GAIL	2.5	8 - 1 - 8	8
GLENMARK	10	10 - 1 - 10	10
GMRINFRA	1	5 - 1 - 5	5
GODREJCP	10	15 - 1 - 15	15
GODREJPROP	20	9 - 1 - 9	9
GRASIM	20	8 - 1 - 8	8
HAVELLS	10	14 - 1 - 14	14
HCLTECH	10	16 - 1 - 16	16
HDFC	50	7 - 1 - 7	7
HDFCBANK	20	11 - 1 - 11	11
HDFCLIFE	10	12 - 1 - 12	12
HEROMOTOCO	50	13 - 1 - 13	13
HINDALCO	5	7 - 1 - 7	7
HINDPETRO	5	8 - 1 - 8	8
HINDUNILVR	20	20 - 1 - 20	20
IBULHSGFIN	5	8 - 1 - 8	8
ICICIBANK	10	8 - 1 - 8	8
ICICIPRULI	10	9 - 1 - 9	9
IDEA	1	5 - 1 - 5	5
IDFCFIRSTB	1	7 - 1 - 7	7
IGL	10	9 - 1 - 9	9
INDIGO	50	6 - 1 - 6	6
INDUSINDBK	20	7 - 1 - 7	7
INFRATEL	5	9 - 1 - 9	9
INFY	20	10 - 1 - 10	10
IOC	1	17 - 1 - 17	17
ITC	2.5	15 - 1 - 15	15
JINDALSTEL	5	9 - 1 - 9	9
JSWSTEEL	5	12 - 1 - 12	12
JUBLFOOD	50	10 - 1 - 10	10
KOTAKBANK	20	14 - 1 - 14	14
L&TFH	1	13 - 1 - 13	13
LICHSGFIN	10	6 - 1 - 6	6
LT	20	9 - 1 - 9	9

LUPIN	20	10 - 1 - 10	10
M&M	10	13 - 1 - 13	13
M&MFIN	5	6 - 1 - 6	6
MANAPPURAM	5	7 - 1 - 7	7
MARICO	5	15 - 1 - 15	15
MARUTI	100	15 - 1 - 15	15
MCDOWELL-N	10	11 - 1 - 11	11
MFSL	20	7 - 1 - 7	7
MGL	20	10 - 1 - 10	10
MINDTREE	20	13 - 1 - 13	13
MOTHERSUMI	2.5	10 - 1 - 10	10
MRF	500	20 - 1 - 20	20
MUTHOOTFIN	20	12 - 1 - 12	12
NATIONALUM	1	7 - 1 - 7	7
NAUKRI	100	7 - 1 - 7	7
NESTLEIND	250	13 - 1 - 13	13
NMDC	2.5	8 - 1 - 8	8
NTPC	1	19 - 1 - 19	19
ONGC	1	15 - 1 - 15	15
PAGEIND	250	15 - 1 - 15	15
PEL	50	6 - 1 - 6	6
PETRONET	5	10 - 1 - 10	10
PFC	2.5	8 - 1 - 8	8
PIDILITIND	20	15 - 1 - 15	15
PNB	1	7 - 1 - 7	7
POWERGRID	2.5	14 - 1 - 14	14
PVR	50	5 - 1 - 5	5
RAMCOCEM	20	8 - 1 - 8	8
RBLBANK	5	8 - 1 - 8	8
RECLTD	2.5	9 - 1 - 9	9
RELIANCE	50	10 - 1 - 10	10
SAIL	1	8 - 1 - 8	8
SBILIFE	20	9 - 1 - 9	9
SBIN	5	8 - 1 - 8	8
SHREECEM	500	8 - 1 - 8	8
SIEMENS	20	13 - 1 - 13	13
SRF	100	9 - 1 - 9	9
SRTRANSFIN	20	7 - 1 - 7	7
SUNPHARMA	10	11 - 1 - 11	11
SUNTV	10	10 - 1 - 10	10
TATACHEM	5	13 - 1 - 13	13
TATACONSUM	10	11 - 1 - 11	11
TATAMOTORS	5	6 - 1 - 6	6

TATAPOWER	1	12 - 1 - 12	12
TATASTEEL	10	9 - 1 - 9	9
TCS	50	10 - 1 - 10	10
TECHM	10	16 - 1 - 16	16
TITAN	20	12 - 1 - 12	12
TORNTPHARM	50	12 - 1 - 12	12
TORNTPOWER	5	14 - 1 - 14	14
TVSMOTOR	10	10 - 1 - 10	10
UBL	20	11 - 1 - 11	11
ULTRACEMCO	50	16 - 1 - 16	16
UPL	10	11 - 1 - 11	11
VEDL	2.5	11 - 1 - 11	11
VOLTAS	10	14 - 1 - 14	14
WIPRO	5	13 - 1 - 13	13
ZEEL	5	9 - 1 - 9	9