

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTI ONS	
Download Ref No: NSE/ FAOP/ 57170	Date: June 19, 2023
Circular Ref. No: 98/ 2023	

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 NSE/FAOP/52474 dated May 31, 2022 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 June 30, 2023 is provided in Annexure 1.

Members are advised to load the updated contract.gz file in the trading application before trading on June 30, 2023. 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

Aarti Surve
Chief Manager

Toll Free No	Email id
1800-266-0050 (Option 1)	msm@nse.co.in

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
AARTIIND	5	16 - 1 - 16	26
ABB	50	13 - 1 - 13	22
ABBOTINDIA	250	14 - 1 - 14	22
ABCAPITAL	2.5	11 - 1 - 11	17
ABFRL	2.5	13 - 1 - 13	21
ACC	20	14 - 1 - 14	24
ADANIENT	50	8 - 1 - 8	12
ADANIPOINTS	10	12 - 1 - 12	18
ALKEM	20	20 - 1 - 20	48
AMBUJACEM	10	7 - 1 - 7	12
APOLLOHOSP	50	16 - 1 - 16	26
APOLLOTYRE	5	13 - 1 - 13	20
ASHOKLEY	1	20 - 1 - 20	43
ASIANPAINT	20	20 - 1 - 20	46
ASTRAL	20	15 - 1 - 15	25
ATUL	50	20 - 1 - 20	36
AUBANK	10	12 - 1 - 12	20
AUROPHARMA	10	11 - 1 - 11	17
AXISBANK	10	15 - 1 - 15	25
BAJAJ-AUTO	50	15 - 1 - 15	23
BAJAJFINSV	20	12 - 1 - 12	18
BAJFINANCE	50	20 - 1 - 20	38
BALKRISIND	20	18 - 1 - 18	29
BALRAMCHIN	5	12 - 1 - 12	20
BANDHANBNK	2.5	15 - 1 - 15	25
BANKBARODA	2.5	11 - 1 - 11	19
BATAINDIA	10	20 - 1 - 20	45
BEL	1	19 - 1 - 19	30
BERGEPAIN	5	20 - 1 - 20	34
BHARATFORG	10	13 - 1 - 13	20
BHARTIARTL	10	13 - 1 - 13	21
BHEL	1	13 - 1 - 13	21
BIOCON	2.5	15 - 1 - 15	24
BOSCHLTD	100	20 - 1 - 20	56
BPCL	5	12 - 1 - 12	19
BRITANNIA	50	15 - 1 - 15	25
BSOFT	5	11 - 1 - 11	16
CANBK	5	9 - 1 - 9	15
CANFINHOME	10	11 - 1 - 11	19
CHAMBLFERT	2.5	17 - 1 - 17	28
CHOLAFIN	10	17 - 1 - 17	28
CIPLA	10	15 - 1 - 15	25
COALINDIA	2.5	14 - 1 - 14	23
COFORGE	50	14 - 1 - 14	23
COLPAL	10	20 - 1 - 20	46
CONCOR	10	10 - 1 - 10	17
COROMANDEL	10	15 - 1 - 15	23
CROMPTON	2.5	18 - 1 - 18	29
CUB	1	19 - 1 - 19	31
CUMMINSIND	20	14 - 1 - 14	23
DABUR	5	18 - 1 - 18	28
DALBHARAT	20	17 - 1 - 17	29
DEEPAKNTR	20	17 - 1 - 17	26

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
DELTACORP	5	8 - 1 - 8	12
DIVISLAB	50	11 - 1 - 11	18
DIXON	50	14 - 1 - 14	23
DLF	5	15 - 1 - 15	25
DRREDDY	50	15 - 1 - 15	24
EICHERMOT	50	11 - 1 - 11	18
ESCORTS	20	17 - 1 - 17	27
EXIDEIND	2.5	13 - 1 - 13	21
FEDERALBNK	1	19 - 1 - 19	30
GAIL	1	17 - 1 - 17	26
GLENMARK	10	10 - 1 - 10	16
GMRINFRA	1	7 - 1 - 7	11
GNFC	10	9 - 1 - 9	15
GODREJCP	10	17 - 1 - 17	27
GODREJPROP	20	12 - 1 - 12	20
GRANULES	2.5	18 - 1 - 18	28
GRASIM	20	14 - 1 - 14	22
GUJGASLTD	5	15 - 1 - 15	24
HAL	50	12 - 1 - 12	18
HAVELLS	10	20 - 1 - 20	35
HCLTECH	10	18 - 1 - 18	28
HDFC	20	20 - 1 - 20	33
HDFCAMC	20	15 - 1 - 15	23
HDFCBANK	10	20 - 1 - 20	44
HDFCLIFE	5	18 - 1 - 18	29
HEROMOTOCO	20	20 - 1 - 20	37
HINDALCO	5	13 - 1 - 13	21
HINDCOPPER	1	18 - 1 - 18	28
HINDPETRO	2.5	17 - 1 - 17	27
HINDUNILVR	20	20 - 1 - 20	34
IBULHSGFIN	2.5	7 - 1 - 7	11
ICICIBANK	10	14 - 1 - 14	24
ICICIGI	10	19 - 1 - 19	30
ICICIPRULI	5	16 - 1 - 16	26
IDEA	1	5 - 1 - 5	1
IDFC	1	16 - 1 - 16	27
IDFCFIRSTB	1	12 - 1 - 12	20
IEX	1	19 - 1 - 19	31
IGL	5	14 - 1 - 14	24
INDHOTEL	5	12 - 1 - 12	20
INDIACEM	2.5	14 - 1 - 14	22
INDIAMART	50	18 - 1 - 18	29
INDIGO	20	19 - 1 - 19	30
INDUSINDBK	20	10 - 1 - 10	16
INDUSTOWER	2.5	10 - 1 - 10	16
INFY	10	20 - 1 - 20	32
INTELLECT	10	9 - 1 - 9	15
IOC	1	14 - 1 - 14	24
IPCALAB	10	11 - 1 - 11	18
IRCTC	5	20 - 1 - 20	32
ITC	5	14 - 1 - 14	22
JINDALSTEL	10	9 - 1 - 9	13
JKCEMENT	50	11 - 1 - 11	16

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
JSWSTEEL	10	12 - 1 - 12	19
JUBLFOOD	5	15 - 1 - 15	25
KOTAKBANK	20	14 - 1 - 14	23
L&TFH	1	18 - 1 - 18	30
LALPATHLAB	20	15 - 1 - 15	25
LAURUSLABS	5	11 - 1 - 11	19
LICHSGFIN	5	12 - 1 - 12	18
LT	20	18 - 1 - 18	30
LTIM	50	15 - 1 - 15	25
LTTS	50	12 - 1 - 12	19
LUPIN	10	13 - 1 - 13	21
M&M	10	20 - 1 - 20	36
M&MFIN	5	9 - 1 - 9	15
MANAPPURAM	2.5	8 - 1 - 8	12
MARICO	5	17 - 1 - 17	27
MARUTI	100	15 - 1 - 15	24
MCDOWELL-N	10	14 - 1 - 14	22
MCX	20	12 - 1 - 12	19
METROPOLIS	20	10 - 1 - 10	17
MFSL	10	11 - 1 - 11	16
MGL	10	16 - 1 - 16	26
MOTHERSON	1	13 - 1 - 13	20
MPHASIS	20	15 - 1 - 15	23
MRF	500	20 - 1 - 20	60
MUTHOOTFIN	10	18 - 1 - 18	29
NATIONALUM	1	13 - 1 - 13	21
NAUKRI	50	13 - 1 - 13	22
NAVINFLUOR	50	14 - 1 - 14	24
NESTLEIND	100	20 - 1 - 20	72
NMDC	1	17 - 1 - 17	27
NTPC	1	20 - 1 - 20	55
OBEROIRLTY	10	15 - 1 - 15	25
OFSS	20	20 - 1 - 20	58
ONGC	1	20 - 1 - 20	44
PAGEIND	500	12 - 1 - 12	19
PEL	10	12 - 1 - 12	20
PERSISTENT	50	15 - 1 - 15	25
PETRONET	2.5	14 - 1 - 14	23
PFC	2.5	12 - 1 - 12	20
PIDILITIND	20	20 - 1 - 20	34
PIIND	50	12 - 1 - 12	19
PNB	1	8 - 1 - 8	12
POLYCAB	50	11 - 1 - 11	18
POWERGRID	2.5	15 - 1 - 15	25
PVRINOX	20	12 - 1 - 12	18
RAIN	2.5	11 - 1 - 11	16
RAMCOCEM	10	15 - 1 - 15	23
RBLBANK	2.5	11 - 1 - 11	16
RECLTD	2.5	10 - 1 - 10	15
RELIANCE	20	20 - 1 - 20	32
SAIL	1	13 - 1 - 13	21
SBICARD	10	14 - 1 - 14	23
SBILIFE	10	19 - 1 - 19	31

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
SBIN	5	17 - 1 - 17	29
SHREECEM	250	16 - 1 - 16	26
SHRIRAMFIN	20	11 - 1 - 11	18
SIEMENS	50	12 - 1 - 12	18
SRF	20	18 - 1 - 18	30
SUNPHARMA	10	15 - 1 - 15	25
SUNTV	5	14 - 1 - 14	22
SYNGENE	10	12 - 1 - 12	18
TATACHEM	10	15 - 1 - 15	24
TATACOMM	20	13 - 1 - 13	20
TATACONSUM	5	20 - 1 - 20	50
TATAMOTORS	5	18 - 1 - 18	28
TATAPOWER	2.5	14 - 1 - 14	22
TATASTEEL	1	18 - 1 - 18	28
TCS	20	20 - 1 - 20	45
TECHM	10	17 - 1 - 17	27
TITAN	20	20 - 1 - 20	38
TORNTPHARM	20	14 - 1 - 14	23
TRENT	20	13 - 1 - 13	21
TVSMOTOR	20	11 - 1 - 11	16
UBL	10	20 - 1 - 20	40
ULTRACEMCO	50	20 - 1 - 20	47
UPL	5	20 - 1 - 20	35
VEDL	2.5	17 - 1 - 17	29
VOLTAS	10	12 - 1 - 12	20
WIPRO	2.5	20 - 1 - 20	43
ZEEL	2.5	12 - 1 - 12	18
ZYDUSLIFE	5	17 - 1 - 17	27