

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/50670	Date: December 17, 2021
Circular Ref. No: 105/2021	

All Members,

Revision in Scheme of Strikes in Long dated Index Options

This is in continuation to Exchange circular reference number NSE/FAOP/44683 dated June 17, 2020 regarding modification of strike scheme and periodic review for discontinuation of illiquid strikes in NIFTY 50 Long Term Index Options.

Based on semi-annual review, the following changes shall be effective from December 31, 2021 for NIFTY 50 Long Term Index Options:

Strike Interval	Number of strikes
	In the money- At the money- out of the money
1000	5 - 1 - 5

Members are advised to load the updated contract.gz file in the trading application before trading on December 31, 2021. 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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