National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/67460	Date: April 04, 2025
Circular Ref. No: 56/2025	

All Members,

Scheme of Arrangement: Adjustment of Futures and Options contracts of Siemens Limited (SIEMENS)

In pursuance of SEBI guidelines as prescribed from time to time for adjustments to futures and options contracts on announcement of corporate action, the members are informed of the following:

Particulars	Details		
Symbol	SIEMENS		
Company name	Siemens Limited		
Type of corporate action	Scheme of Arrangement		
Ex-date & effective date	07-APRIL-2025		
Lot Size	75		
Strike Scheme applicable for trading in options contracts on the Ex-date	Annexure-1		
The option strikes which could be made available for trading on Ex-date, based on the price discovered in SPOS session of the Capital Market segment and applicable Strike Scheme.	Annexure-2		
New Futures contracts available for trading		**Instrument**	**Expiry**
		FUTSTK	24APR2025
			29MAY2025
			26JUN2025
New Futures Spread combination contracts available for trading		**Instrument**	**Expiry**
		FUTSTK	APR25MAY25
			MAY25JUN25

National Stock Exchange of India Limited

Other Important Points to be noted:

- The above changes shall be effective from the **exdate / effective date** as given above table.
- Trading in Futures and Option contracts shall be made available on **Ex-date** at 10:00 am as per the Strike Scheme mentioned in the Annexure 1 and basis the price discovered after completion of the special pre-open call auction session (SPOS) of the Capital Market segment.
- Depending upon the price movement of the security in the Capital Market segment, further strike prices may be made available during the day on the **Ex-date.**
- Members are advised to load the updated contract.gz and spd_contract.gz file in the trading application before trading on the exdate / effective date. This file can be obtained from the directory faoftp/faocommon on the Extranet server.
- In case the latest files are not loaded, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security.

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

Annexure-1

The option strike scheme applicable for trading on the Ex-date :

Particulars	Near Month Expiry	Mid Month Expiry	Far Month Expiry
Step Value	100	100	200
Strike Scheme	5	5	3

Annexure-2

List of Options Contracts which could be made available for trading on Ex-date:
The strike prices may be made available during the first day of trading in the symbol from within the below given list depending on the price movement of the security:

National Stock Exchange of India Limited

Near and Mid Expiry									
100	200	300	400	500	600	700	800	900	1000
1100	1200	1300	1400	1500	1600	1700	1800	1900	2000
2100	2200	2300	2400	2500	2600	2700	2800	2900	3000
3100	3200	3300	3400	3500	3600	3700	3800	3900	4000
4100	4200	4300	4400	4500	4600	4700	4800	4900	5000
5100	5200	5300	5400	5500	5600	5700	5800	5900	6000
6100	6200	6300	6400	6500	6600	6700	6800	6900	7000
7100	7200	7300	7400	7500	7600	7700	7800	7900	8000
8100	8200	8300	8400	8500	8600	8700	8800	8900	9000
9100	9200	9300	9400	9500	9600	9700	9800		

Far Expiry				
200	400	600	800	1000
1200	1400	1600	1800	2000
2200	2400	2600	2800	3000
3200	3400	3600	3800	4000
4200	4400	4600	4800	5000
5200	5400	5600	5800	6000
6200	6400	6600	6800	7000
7200	7400	7600	7800	8000
8200	8400	8600	8800	9000
9200	9400	9600	9800	10000