

NOTICES

Notice No.	20250624-54	Notice Date	24 Jun 2025
Category	Trading	Segment	Derivatives
Subject	Strikes prices of S&PBSE SENSEX Long Dated Options contracts		

Content

Trading Members are requested to refer to Exchange notice no 20201201-24 dated December 01,2020, notice no 20201231-57 dated December 31, 2020, notice no 20210624-57 dated June 24,2021, notice no 20211230-67 dated 30 December 2021, notice no 20220630-40 dated 30 June 2022 and 20221229-45, 29 December 2022, 2023703-4, 03 July 2023, 20231231-1, 31 Dec 2023 20240628-58, 28 June 2024 and 20241227-68, 27 Dec 2024 regarding review of Strikes prices of S&P BSE SENSEX Long Dated Options contracts.

In view of the above, trading members may note that w.e.f June 25,2025 the strike price for S&P BSE SENSEX Long Dated Options contracts shall be as follows –

Strike Price Interval	No of Strikes (ITM-ATM-OTM)
1000	5-1-5

For further clarification trading members are requested to contact their respective Relationship Managers.

For & On behalf of BSE Ltd,

Ketan Jantre  
Head – Trading Operations

Sameer Vaze  
DGM – Trading Operations