

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/31828

Date : February 26, 2016

Circular Ref. No : 015/2016

All Members,

Adjustment of Futures and Options contracts in the security Crompton Greaves Limited**(CROMPGREAV)**

Crompton Greaves Limited has informed the Exchange that the Company has fixed Record Date as March 16, 2016 for the purpose of reckoning names of the equity shareholders of the Company entitled to receive shares of Crompton Greaves Consumer Electrical Limited - the resulting Company, pursuant to the Scheme of Demerger approved by the Hon'ble High Court of Bombay.

Ex-date : March 15, 2016

The following adjustments shall be carried out on the Futures and Options contracts of CROMPGREAV:

All existing contracts i.e. contracts with expiry dates March 31, 2016, April 28, 2016 and May 26, 2016 will expire on March 14, 2016. The methodology of settlement shall be separately intimated by NSCCL.

Derivatives contracts on CROMPGREAV shall be introduced again (with expiry dates March 31, 2016, April 28, 2016 and May 26, 2016) from March 15, 2016 being the ex-date of the underlying. The list of option strikes from which specific strike prices would be made available for trading on March 15, 2016 shall be intimated to the trading members through a separate circular to be issued on March 14, 2016 after market hours.

Based on the price determined after opening of the Capital Market segment on March 15, 2016, a minimum of five in-the-money strikes, one at-the-money strike and five out-of-the-money strikes will be made available to the market. The same will be intimated to the trading members through a message broadcast on the trading terminals.

Depending upon the price movement of the security in the Capital Market segment, further strike prices may be made available during the day from within the list of strikes given in the circular to be issued on March 14, 2016.

**For and on behalf of
National Stock Exchange of India Limited**

**Vikramaditya De Lima
Manager**

Toll Free No	Fax No	Email id
1800-266-00-53	+91-22-26598449	fotrade@nse.co.in