

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

Download Ref No : NSE/FAOP/31970

Date : March 14, 2016

Circular Ref. No : 023/2016

All Members,

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

In continuation to Circular No. 015 (Download No 31828) dated February 26, 2016, members are hereby notified about the Futures and Options contracts of Crompton Greaves Limited (CROMPGREAV) being made available w.e.f. March 15, 2016.

Company Name	Symbol	Lot size
Crompton Greaves Limited	CROMPGREAV	3000

New Futures contracts on CROMPGREAV available for trading from March 15, 2016 are as follows:

Instrument	Symbol	Expiry
FUTSTK	CROMPGREAV	31MAR2016
FUTSTK	CROMPGREAV	28APR2016
FUTSTK	CROMPGREAV	26MAY2016

New Futures Spread combination contracts on CROMPGREAV available for trading from March 15, 2016 are as follows:

Instrument	Symbol	Expiry
FUTSTK	CROMPGREAV	MAR16APR16
FUTSTK	CROMPGREAV	APR16MAY16

The list of option strikes from which specific strike prices would be made available for trading on March 15, 2016 is given in Annexure –1.

With reference to Capital Market circular reference No. CMTR31832, dated February 26, 2016, wherein the price determined after completion of the pre-open call auction session at 10:00 am 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 and subsequently, trading in CROMPGREAV futures and options contracts will commence in F&O segment post the security moves in normal market in Capital Market segment at 10:00 am. Depending upon the price movement of the security in the Capital Market segment during normal market hours, further strike prices may be made available during the day in the security from within the list of strikes as per Annexure-1.

Members are requested to pick up the latest contract.gz and spd_contract.gz file from NSE EXTRANET directory: /faoftp/faocommon before trading on March 15, 2016 and upload the same in the trading terminals to enable them to start trading in new contracts of CROMPGREAV. In case the latest files are not picked up, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security CROMPGREAV.

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

**Khushal Shah
Chief Manager**

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Annexure – 1

List of Options Contracts which could be made available for trading on March 15, 2016 *

*A minimum of five in-the-money, five out-of-the-money strikes based on the at-the-money strike price (which is the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on March 15, 2016) would be introduced. Further, strike prices may be made available during the first day of trading in the security from within the list given below depending on the price movement of the security:

5	10	15	20	25	30	35	40	45	50
55	60	65	70	75	80	85	90	95	100
105	110	115	120	125	130	135	140	145	150
155	160	165	170	175	180	185	190	195	200
205	210	215	220	225	230	235	240	245	250
255	260	265	270	275	280	285	290	295	300
305	310								