

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

Download Ref No : NSE/FAOP/35162

Date : June 21, 2017

Circular Ref. No : 60/2017

All Members,

Adjustment of Futures and Options contracts in the security GODREJCP

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

Godrej Consumer Products Limited has informed the Exchange that the Board of Directors of the Company at its meeting held on May 09, 2017, has recommended for approval of members, Issued Bonus Shares in the ratio of 1:1, i.e. one bonus equity share of Re. 1/- each for every one fully paid-up equity share held, as on record date. Further, the company has fixed Record Date as June 24, 2017 for the purpose of Bonus issue.

Symbol : GODREJCP
Bonus issue ratio : 1:1
Ex-Date : June 22, 2017

Adjustment factor:

Adjustment factor for Bonus issue of A: B is defined as $(A+B)/B$. In the case of GODREJCP, the adjustment factor is $(1+1)/1 = 2$, since the bonus issue ratio is 1:1.

Adjustments for Options Contracts:

1. Strike Price: The adjusted strike price shall be arrived at by dividing the old strike price by the adjustment factor.
2. Market Lot: The adjusted market lot shall be arrived at by multiplying the old market lot by the adjustment factor. The revised market lot would be **800**.

Adjustments for Futures Contracts:

1. Futures price: The adjusted futures price shall be arrived at by dividing the old futures price by the adjustment factor.
2. Market Lot: The adjusted market lot shall be arrived at by multiplying the old market lot by the adjustment factor. The revised market lot would be **800**.

The above changes shall be effective from June 22, 2017.

Members are advised to load the updated contract.gz file in the trading application before trading on June 22, 2017. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

The revised Quantity Freeze limit for contracts of **GODREJCP** will be **48000**.

The details of the revised option strike prices available and revised strike scheme (step value and number of strikes), applicable for trading in the security **GODREJCP** are given in Annexure-1 and Annexure-2 respectively.

For and on behalf of
National Stock Exchange of India Limited

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Annexure-1

Sr No.	Instrument	Symbol	Expiry Date	Old Strike Price	New Strike Price
1	OPTSTK	GODREJCP	29-JUN-2017	1260	630
2	OPTSTK	GODREJCP	29-JUN-2017	1280	640
3	OPTSTK	GODREJCP	29-JUN-2017	1300	650
4	OPTSTK	GODREJCP	29-JUN-2017	1320	660
5	OPTSTK	GODREJCP	29-JUN-2017	1340	670
6	OPTSTK	GODREJCP	29-JUN-2017	1360	680
7	OPTSTK	GODREJCP	29-JUN-2017	1380	690
8	OPTSTK	GODREJCP	29-JUN-2017	1400	700
9	OPTSTK	GODREJCP	29-JUN-2017	1420	710
10	OPTSTK	GODREJCP	29-JUN-2017	1440	720
11	OPTSTK	GODREJCP	29-JUN-2017	1460	730
12	OPTSTK	GODREJCP	29-JUN-2017	1480	740
13	OPTSTK	GODREJCP	29-JUN-2017	1500	750
14	OPTSTK	GODREJCP	29-JUN-2017	1520	760
15	OPTSTK	GODREJCP	29-JUN-2017	1540	770
16	OPTSTK	GODREJCP	29-JUN-2017	1560	780
17	OPTSTK	GODREJCP	29-JUN-2017	1580	790
18	OPTSTK	GODREJCP	29-JUN-2017	1600	800
19	OPTSTK	GODREJCP	29-JUN-2017	1620	810
20	OPTSTK	GODREJCP	29-JUN-2017	1640	820
21	OPTSTK	GODREJCP	29-JUN-2017	1660	830
22	OPTSTK	GODREJCP	29-JUN-2017	1680	840
23	OPTSTK	GODREJCP	29-JUN-2017	1700	850
24	OPTSTK	GODREJCP	29-JUN-2017	1720	860
25	OPTSTK	GODREJCP	29-JUN-2017	1740	870
26	OPTSTK	GODREJCP	29-JUN-2017	1760	880
27	OPTSTK	GODREJCP	29-JUN-2017	1780	890
28	OPTSTK	GODREJCP	29-JUN-2017	1800	900
29	OPTSTK	GODREJCP	29-JUN-2017	1820	910
30	OPTSTK	GODREJCP	29-JUN-2017	1840	920
31	OPTSTK	GODREJCP	29-JUN-2017	1860	930
32	OPTSTK	GODREJCP	29-JUN-2017	1880	940
33	OPTSTK	GODREJCP	29-JUN-2017	1900	950
34	OPTSTK	GODREJCP	29-JUN-2017	1920	960
35	OPTSTK	GODREJCP	29-JUN-2017	1940	970
36	OPTSTK	GODREJCP	29-JUN-2017	1960	980
37	OPTSTK	GODREJCP	29-JUN-2017	1980	990

38	OPTSTK	GODREJCP	29-JUN-2017	2000	1000
39	OPTSTK	GODREJCP	29-JUN-2017	2020	1010
40	OPTSTK	GODREJCP	29-JUN-2017	2040	1020
41	OPTSTK	GODREJCP	29-JUN-2017	2060	1030
42	OPTSTK	GODREJCP	29-JUN-2017	2080	1040
43	OPTSTK	GODREJCP	29-JUN-2017	2100	1050
44	OPTSTK	GODREJCP	29-JUN-2017	2120	1060
45	OPTSTK	GODREJCP	29-JUN-2017	2140	1070
46	OPTSTK	GODREJCP	29-JUN-2017	2160	1080
47	OPTSTK	GODREJCP	27-JUL-2017	1340	670
48	OPTSTK	GODREJCP	27-JUL-2017	1360	680
49	OPTSTK	GODREJCP	27-JUL-2017	1380	690
50	OPTSTK	GODREJCP	27-JUL-2017	1400	700
51	OPTSTK	GODREJCP	27-JUL-2017	1420	710
52	OPTSTK	GODREJCP	27-JUL-2017	1440	720
53	OPTSTK	GODREJCP	27-JUL-2017	1460	730
54	OPTSTK	GODREJCP	27-JUL-2017	1480	740
55	OPTSTK	GODREJCP	27-JUL-2017	1500	750
56	OPTSTK	GODREJCP	27-JUL-2017	1520	760
57	OPTSTK	GODREJCP	27-JUL-2017	1540	770
58	OPTSTK	GODREJCP	27-JUL-2017	1560	780
59	OPTSTK	GODREJCP	27-JUL-2017	1580	790
60	OPTSTK	GODREJCP	27-JUL-2017	1600	800
61	OPTSTK	GODREJCP	27-JUL-2017	1620	810
62	OPTSTK	GODREJCP	27-JUL-2017	1640	820
63	OPTSTK	GODREJCP	27-JUL-2017	1660	830
64	OPTSTK	GODREJCP	27-JUL-2017	1680	840
65	OPTSTK	GODREJCP	27-JUL-2017	1700	850
66	OPTSTK	GODREJCP	27-JUL-2017	1720	860
67	OPTSTK	GODREJCP	27-JUL-2017	1740	870
68	OPTSTK	GODREJCP	27-JUL-2017	1760	880
69	OPTSTK	GODREJCP	27-JUL-2017	1780	890
70	OPTSTK	GODREJCP	27-JUL-2017	1800	900
71	OPTSTK	GODREJCP	27-JUL-2017	1820	910
72	OPTSTK	GODREJCP	27-JUL-2017	1840	920
73	OPTSTK	GODREJCP	27-JUL-2017	1860	930
74	OPTSTK	GODREJCP	27-JUL-2017	1880	940
75	OPTSTK	GODREJCP	27-JUL-2017	1900	950
76	OPTSTK	GODREJCP	27-JUL-2017	1920	960
77	OPTSTK	GODREJCP	27-JUL-2017	1940	970
78	OPTSTK	GODREJCP	27-JUL-2017	1960	980
79	OPTSTK	GODREJCP	27-JUL-2017	1980	990

80	OPTSTK	GODREJCP	27-JUL-2017	2000	1000
81	OPTSTK	GODREJCP	27-JUL-2017	2020	1010
82	OPTSTK	GODREJCP	27-JUL-2017	2040	1020
83	OPTSTK	GODREJCP	27-JUL-2017	2060	1030
84	OPTSTK	GODREJCP	27-JUL-2017	2080	1040
85	OPTSTK	GODREJCP	27-JUL-2017	2100	1050
86	OPTSTK	GODREJCP	27-JUL-2017	2120	1060
87	OPTSTK	GODREJCP	27-JUL-2017	2140	1070
88	OPTSTK	GODREJCP	27-JUL-2017	2160	1080
89	OPTSTK	GODREJCP	31-AUG-2017	1380	690
90	OPTSTK	GODREJCP	31-AUG-2017	1400	700
91	OPTSTK	GODREJCP	31-AUG-2017	1420	710
92	OPTSTK	GODREJCP	31-AUG-2017	1440	720
93	OPTSTK	GODREJCP	31-AUG-2017	1460	730
94	OPTSTK	GODREJCP	31-AUG-2017	1480	740
95	OPTSTK	GODREJCP	31-AUG-2017	1500	750
96	OPTSTK	GODREJCP	31-AUG-2017	1520	760
97	OPTSTK	GODREJCP	31-AUG-2017	1540	770
98	OPTSTK	GODREJCP	31-AUG-2017	1560	780
99	OPTSTK	GODREJCP	31-AUG-2017	1580	790
100	OPTSTK	GODREJCP	31-AUG-2017	1600	800
101	OPTSTK	GODREJCP	31-AUG-2017	1620	810
102	OPTSTK	GODREJCP	31-AUG-2017	1640	820
103	OPTSTK	GODREJCP	31-AUG-2017	1660	830
104	OPTSTK	GODREJCP	31-AUG-2017	1680	840
105	OPTSTK	GODREJCP	31-AUG-2017	1700	850
106	OPTSTK	GODREJCP	31-AUG-2017	1720	860
107	OPTSTK	GODREJCP	31-AUG-2017	1740	870
108	OPTSTK	GODREJCP	31-AUG-2017	1760	880
109	OPTSTK	GODREJCP	31-AUG-2017	1780	890
110	OPTSTK	GODREJCP	31-AUG-2017	1800	900
111	OPTSTK	GODREJCP	31-AUG-2017	1820	910
112	OPTSTK	GODREJCP	31-AUG-2017	1840	920
113	OPTSTK	GODREJCP	31-AUG-2017	1860	930
114	OPTSTK	GODREJCP	31-AUG-2017	1880	940
115	OPTSTK	GODREJCP	31-AUG-2017	1900	950
116	OPTSTK	GODREJCP	31-AUG-2017	1920	960
117	OPTSTK	GODREJCP	31-AUG-2017	1940	970
118	OPTSTK	GODREJCP	31-AUG-2017	1960	980
119	OPTSTK	GODREJCP	31-AUG-2017	1980	990
120	OPTSTK	GODREJCP	31-AUG-2017	2000	1000
121	OPTSTK	GODREJCP	31-AUG-2017	2020	1010

122	OPTSTK	GODREJCP	31-AUG-2017	2040	1020
123	OPTSTK	GODREJCP	31-AUG-2017	2060	1030
124	OPTSTK	GODREJCP	31-AUG-2017	2080	1040
125	OPTSTK	GODREJCP	31-AUG-2017	2100	1050
126	OPTSTK	GODREJCP	31-AUG-2017	2120	1060
127	OPTSTK	GODREJCP	31-AUG-2017	2140	1070
128	OPTSTK	GODREJCP	31-AUG-2017	2160	1080

Annexure-2

Symbol	Applicable Step value	No. of Strikes Provided In the money - At the money - Out of the money	No of additional strikes which may be enabled intraday
GODREJCP	10	10-1-10	10