

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

Download Ref No : NSE/FAOP/36552

Date : December 20, 2017

Circular Ref. No : 132/2017

All Members,

Adjustment of Futures and Options contracts in the security CASTROLIND

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

Castrol India Limited has informed the Exchange that the Board of Directors at its meeting held on November 07, 2017 have considered and approved bonus at the ratio of 1 (one) bonus equity share of Rs. 5/- each fully paid up for every 1 (one) existing equity share of Rs. 5/- each fully paid up (i.e. in the ratio 1:1). Further, the company has fixed Record Date as December 23, 2017 for the purpose of bonus equity share.

Symbol : CASTROLIND
Bonus issue ratio : 1:1
Ex-Date : December 21, 2017

Adjustment factor:

Adjustment factor for Bonus issue of A: B is defined as $(A+B)/B$. In the case of CASTROLIND, 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 **2800**.

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 **2800**.

The above changes shall be effective from December 21, 2017.

Members are advised to load the updated contract.gz file in the trading application before trading on December 21, 2017. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

The revised Quantity Freeze limit for contracts of **CASTROLIND** will be **224000**.

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 **CASTROLIND** are given in Annexure-1 and Annexure-2 respectively.

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

**Abhijeet Sontakke
Senior Manager**

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Annexure-1

Sr No.	Instrument	Symbol	Expiry Date	Old Strike Price	New Strike Price
1	OPTSTK	CASTROLIND	28-DEC-2017	270	135.00
2	OPTSTK	CASTROLIND	28-DEC-2017	275	137.50
3	OPTSTK	CASTROLIND	28-DEC-2017	280	140.00
4	OPTSTK	CASTROLIND	28-DEC-2017	285	142.50
5	OPTSTK	CASTROLIND	28-DEC-2017	290	145.00
6	OPTSTK	CASTROLIND	28-DEC-2017	295	147.50
7	OPTSTK	CASTROLIND	28-DEC-2017	300	150.00
8	OPTSTK	CASTROLIND	28-DEC-2017	305	152.50
9	OPTSTK	CASTROLIND	28-DEC-2017	310	155.00
10	OPTSTK	CASTROLIND	28-DEC-2017	315	157.50
11	OPTSTK	CASTROLIND	28-DEC-2017	320	160.00
12	OPTSTK	CASTROLIND	28-DEC-2017	325	162.50
13	OPTSTK	CASTROLIND	28-DEC-2017	330	165.00
14	OPTSTK	CASTROLIND	28-DEC-2017	335	167.50
15	OPTSTK	CASTROLIND	28-DEC-2017	340	170.00
16	OPTSTK	CASTROLIND	28-DEC-2017	345	172.50
17	OPTSTK	CASTROLIND	28-DEC-2017	350	175.00
18	OPTSTK	CASTROLIND	28-DEC-2017	355	177.50
19	OPTSTK	CASTROLIND	28-DEC-2017	360	180.00
20	OPTSTK	CASTROLIND	28-DEC-2017	365	182.50
21	OPTSTK	CASTROLIND	28-DEC-2017	370	185.00
22	OPTSTK	CASTROLIND	28-DEC-2017	375	187.50
23	OPTSTK	CASTROLIND	28-DEC-2017	380	190.00
24	OPTSTK	CASTROLIND	28-DEC-2017	385	192.50
25	OPTSTK	CASTROLIND	28-DEC-2017	390	195.00
26	OPTSTK	CASTROLIND	28-DEC-2017	395	197.50
27	OPTSTK	CASTROLIND	28-DEC-2017	400	200.00
28	OPTSTK	CASTROLIND	28-DEC-2017	405	202.50
29	OPTSTK	CASTROLIND	28-DEC-2017	410	205.00
30	OPTSTK	CASTROLIND	28-DEC-2017	415	207.50
31	OPTSTK	CASTROLIND	28-DEC-2017	420	210.00
32	OPTSTK	CASTROLIND	28-DEC-2017	425	212.50
33	OPTSTK	CASTROLIND	28-DEC-2017	430	215.00
34	OPTSTK	CASTROLIND	28-DEC-2017	435	217.50
35	OPTSTK	CASTROLIND	28-DEC-2017	440	220.00
36	OPTSTK	CASTROLIND	28-DEC-2017	445	222.50
37	OPTSTK	CASTROLIND	28-DEC-2017	450	225.00
38	OPTSTK	CASTROLIND	28-DEC-2017	455	227.50
39	OPTSTK	CASTROLIND	28-DEC-2017	460	230.00

40	OPTSTK	CASTROLIND	28-DEC-2017	465	232.50
41	OPTSTK	CASTROLIND	28-DEC-2017	470	235.00
42	OPTSTK	CASTROLIND	28-DEC-2017	475	237.50
43	OPTSTK	CASTROLIND	25-JAN-2018	300	150.00
44	OPTSTK	CASTROLIND	25-JAN-2018	305	152.50
45	OPTSTK	CASTROLIND	25-JAN-2018	310	155.00
46	OPTSTK	CASTROLIND	25-JAN-2018	315	157.50
47	OPTSTK	CASTROLIND	25-JAN-2018	320	160.00
48	OPTSTK	CASTROLIND	25-JAN-2018	325	162.50
49	OPTSTK	CASTROLIND	25-JAN-2018	330	165.00
50	OPTSTK	CASTROLIND	25-JAN-2018	335	167.50
51	OPTSTK	CASTROLIND	25-JAN-2018	340	170.00
52	OPTSTK	CASTROLIND	25-JAN-2018	345	172.50
53	OPTSTK	CASTROLIND	25-JAN-2018	350	175.00
54	OPTSTK	CASTROLIND	25-JAN-2018	355	177.50
55	OPTSTK	CASTROLIND	25-JAN-2018	360	180.00
56	OPTSTK	CASTROLIND	25-JAN-2018	365	182.50
57	OPTSTK	CASTROLIND	25-JAN-2018	370	185.00
58	OPTSTK	CASTROLIND	25-JAN-2018	375	187.50
59	OPTSTK	CASTROLIND	25-JAN-2018	380	190.00
60	OPTSTK	CASTROLIND	25-JAN-2018	385	192.50
61	OPTSTK	CASTROLIND	25-JAN-2018	390	195.00
62	OPTSTK	CASTROLIND	25-JAN-2018	395	197.50
63	OPTSTK	CASTROLIND	25-JAN-2018	400	200.00
64	OPTSTK	CASTROLIND	25-JAN-2018	405	202.50
65	OPTSTK	CASTROLIND	25-JAN-2018	410	205.00
66	OPTSTK	CASTROLIND	25-JAN-2018	415	207.50
67	OPTSTK	CASTROLIND	25-JAN-2018	420	210.00
68	OPTSTK	CASTROLIND	25-JAN-2018	425	212.50
69	OPTSTK	CASTROLIND	25-JAN-2018	430	215.00
70	OPTSTK	CASTROLIND	25-JAN-2018	435	217.50
71	OPTSTK	CASTROLIND	25-JAN-2018	440	220.00
72	OPTSTK	CASTROLIND	25-JAN-2018	445	222.50
73	OPTSTK	CASTROLIND	25-JAN-2018	450	225.00
74	OPTSTK	CASTROLIND	25-JAN-2018	455	227.50
75	OPTSTK	CASTROLIND	25-JAN-2018	460	230.00
76	OPTSTK	CASTROLIND	25-JAN-2018	465	232.50
77	OPTSTK	CASTROLIND	25-JAN-2018	470	235.00
78	OPTSTK	CASTROLIND	25-JAN-2018	475	237.50
79	OPTSTK	CASTROLIND	22-FEB-2018	300	150.00
80	OPTSTK	CASTROLIND	22-FEB-2018	305	152.50
81	OPTSTK	CASTROLIND	22-FEB-2018	310	155.00

82	OPTSTK	CASTROLIND	22-FEB-2018	315	157.50
83	OPTSTK	CASTROLIND	22-FEB-2018	320	160.00
84	OPTSTK	CASTROLIND	22-FEB-2018	325	162.50
85	OPTSTK	CASTROLIND	22-FEB-2018	330	165.00
86	OPTSTK	CASTROLIND	22-FEB-2018	335	167.50
87	OPTSTK	CASTROLIND	22-FEB-2018	340	170.00
88	OPTSTK	CASTROLIND	22-FEB-2018	345	172.50
89	OPTSTK	CASTROLIND	22-FEB-2018	350	175.00
90	OPTSTK	CASTROLIND	22-FEB-2018	355	177.50
91	OPTSTK	CASTROLIND	22-FEB-2018	360	180.00
92	OPTSTK	CASTROLIND	22-FEB-2018	365	182.50
93	OPTSTK	CASTROLIND	22-FEB-2018	370	185.00
94	OPTSTK	CASTROLIND	22-FEB-2018	375	187.50
95	OPTSTK	CASTROLIND	22-FEB-2018	380	190.00
96	OPTSTK	CASTROLIND	22-FEB-2018	385	192.50
97	OPTSTK	CASTROLIND	22-FEB-2018	390	195.00
98	OPTSTK	CASTROLIND	22-FEB-2018	395	197.50
99	OPTSTK	CASTROLIND	22-FEB-2018	400	200.00
100	OPTSTK	CASTROLIND	22-FEB-2018	405	202.50
101	OPTSTK	CASTROLIND	22-FEB-2018	410	205.00
102	OPTSTK	CASTROLIND	22-FEB-2018	415	207.50
103	OPTSTK	CASTROLIND	22-FEB-2018	420	210.00
104	OPTSTK	CASTROLIND	22-FEB-2018	425	212.50
105	OPTSTK	CASTROLIND	22-FEB-2018	430	215.00
106	OPTSTK	CASTROLIND	22-FEB-2018	435	217.50
107	OPTSTK	CASTROLIND	22-FEB-2018	440	220.00
108	OPTSTK	CASTROLIND	22-FEB-2018	445	222.50
109	OPTSTK	CASTROLIND	22-FEB-2018	450	225.00
110	OPTSTK	CASTROLIND	22-FEB-2018	455	227.50
111	OPTSTK	CASTROLIND	22-FEB-2018	460	230.00
112	OPTSTK	CASTROLIND	22-FEB-2018	465	232.50
113	OPTSTK	CASTROLIND	22-FEB-2018	470	235.00
114	OPTSTK	CASTROLIND	22-FEB-2018	475	237.50

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
CASTROLIND	2.5	10-1-10	10