

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

Download Ref No : NSE/FAOP/36089

Date : October 11, 2017

Circular Ref. No : 115/2017

All Members,

Adjustment of Futures and Options contracts in the security CANFINHOME

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

Can Fin Homes Limited has informed the Exchange that the meeting of the Board of Directors of the company held on June 23, 2017. At the said meeting, inter-alia, the Board of Directors has approved the following proposals; 1) Sub-division (split) of equity shares of the company of face value of Rs.10/- each into equity shares of face value of Rs.2/- each, subject to approval of members by way of postal ballot and any other statutory and regulatory approvals. Further, the company has fixed record date as October 13, 2017 for the purpose of Sub-Division/ Split of equity shares

Symbol : CANFINHOME
Stock split ratio : 5:1
Ex-date : October 12, 2017

Adjustment factor:

Adjustment factor for Stock split of A: B is defined as (A/B). In the case of CANFINHOME, the adjustment factor is $(5/1) = 5$, since the split ratio is 5:1.

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 **1250**.

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 **1250**.

The above changes shall be effective from October 12, 2017.

Members are advised to load the updated contract.gz file in the trading application before trading on October 12, 2017. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

The revised Quantity Freeze limit for contracts of **CANFINHOME** with effect from October 12, 2017 will be **75000**.

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 **CANFINHOME** 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	Revised Strike Price
1	OPTSTK	CANFINHOME	26-OCT-2017	2050	410
2	OPTSTK	CANFINHOME	26-OCT-2017	2100	420
3	OPTSTK	CANFINHOME	26-OCT-2017	2150	430
4	OPTSTK	CANFINHOME	26-OCT-2017	2200	440
5	OPTSTK	CANFINHOME	26-OCT-2017	2250	450
6	OPTSTK	CANFINHOME	26-OCT-2017	2300	460
7	OPTSTK	CANFINHOME	26-OCT-2017	2350	470
8	OPTSTK	CANFINHOME	26-OCT-2017	2400	480
9	OPTSTK	CANFINHOME	26-OCT-2017	2450	490
10	OPTSTK	CANFINHOME	26-OCT-2017	2500	500
11	OPTSTK	CANFINHOME	26-OCT-2017	2550	510
12	OPTSTK	CANFINHOME	26-OCT-2017	2600	520
13	OPTSTK	CANFINHOME	26-OCT-2017	2650	530
14	OPTSTK	CANFINHOME	26-OCT-2017	2700	540
15	OPTSTK	CANFINHOME	26-OCT-2017	2750	550
16	OPTSTK	CANFINHOME	26-OCT-2017	2800	560
17	OPTSTK	CANFINHOME	26-OCT-2017	2850	570
18	OPTSTK	CANFINHOME	26-OCT-2017	2900	580
19	OPTSTK	CANFINHOME	26-OCT-2017	2950	590
20	OPTSTK	CANFINHOME	26-OCT-2017	3000	600
21	OPTSTK	CANFINHOME	26-OCT-2017	3050	610
22	OPTSTK	CANFINHOME	26-OCT-2017	3100	620
23	OPTSTK	CANFINHOME	26-OCT-2017	3150	630
24	OPTSTK	CANFINHOME	26-OCT-2017	3200	640
25	OPTSTK	CANFINHOME	26-OCT-2017	3250	650
26	OPTSTK	CANFINHOME	26-OCT-2017	3300	660
27	OPTSTK	CANFINHOME	26-OCT-2017	3350	670
28	OPTSTK	CANFINHOME	26-OCT-2017	3400	680
29	OPTSTK	CANFINHOME	26-OCT-2017	3450	690
30	OPTSTK	CANFINHOME	26-OCT-2017	3500	700
31	OPTSTK	CANFINHOME	26-OCT-2017	3550	710
32	OPTSTK	CANFINHOME	26-OCT-2017	3600	720
33	OPTSTK	CANFINHOME	26-OCT-2017	3650	730
34	OPTSTK	CANFINHOME	26-OCT-2017	3700	740
35	OPTSTK	CANFINHOME	26-OCT-2017	3750	750
36	OPTSTK	CANFINHOME	30-NOV-2017	2050	410
37	OPTSTK	CANFINHOME	30-NOV-2017	2100	420
38	OPTSTK	CANFINHOME	30-NOV-2017	2150	430
39	OPTSTK	CANFINHOME	30-NOV-2017	2200	440
40	OPTSTK	CANFINHOME	30-NOV-2017	2250	450
41	OPTSTK	CANFINHOME	30-NOV-2017	2300	460
42	OPTSTK	CANFINHOME	30-NOV-2017	2350	470
43	OPTSTK	CANFINHOME	30-NOV-2017	2400	480

44	OPTSTK	CANFINHOME	30-NOV-2017	2450	490
45	OPTSTK	CANFINHOME	30-NOV-2017	2500	500
46	OPTSTK	CANFINHOME	30-NOV-2017	2550	510
47	OPTSTK	CANFINHOME	30-NOV-2017	2600	520
48	OPTSTK	CANFINHOME	30-NOV-2017	2650	530
49	OPTSTK	CANFINHOME	30-NOV-2017	2700	540
50	OPTSTK	CANFINHOME	30-NOV-2017	2750	550
51	OPTSTK	CANFINHOME	30-NOV-2017	2800	560
52	OPTSTK	CANFINHOME	30-NOV-2017	2850	570
53	OPTSTK	CANFINHOME	30-NOV-2017	2900	580
54	OPTSTK	CANFINHOME	30-NOV-2017	2950	590
55	OPTSTK	CANFINHOME	30-NOV-2017	3000	600
56	OPTSTK	CANFINHOME	30-NOV-2017	3050	610
57	OPTSTK	CANFINHOME	30-NOV-2017	3100	620
58	OPTSTK	CANFINHOME	30-NOV-2017	3150	630
59	OPTSTK	CANFINHOME	30-NOV-2017	3200	640
60	OPTSTK	CANFINHOME	30-NOV-2017	3250	650
61	OPTSTK	CANFINHOME	30-NOV-2017	3300	660
62	OPTSTK	CANFINHOME	30-NOV-2017	3350	670
63	OPTSTK	CANFINHOME	30-NOV-2017	3400	680
64	OPTSTK	CANFINHOME	30-NOV-2017	3450	690
65	OPTSTK	CANFINHOME	30-NOV-2017	3500	700
66	OPTSTK	CANFINHOME	30-NOV-2017	3550	710
67	OPTSTK	CANFINHOME	30-NOV-2017	3600	720
68	OPTSTK	CANFINHOME	30-NOV-2017	3650	730
69	OPTSTK	CANFINHOME	30-NOV-2017	3700	740
70	OPTSTK	CANFINHOME	30-NOV-2017	3750	750
71	OPTSTK	CANFINHOME	28-DEC-2017	2050	410
72	OPTSTK	CANFINHOME	28-DEC-2017	2100	420
73	OPTSTK	CANFINHOME	28-DEC-2017	2150	430
74	OPTSTK	CANFINHOME	28-DEC-2017	2200	440
75	OPTSTK	CANFINHOME	28-DEC-2017	2250	450
76	OPTSTK	CANFINHOME	28-DEC-2017	2300	460
77	OPTSTK	CANFINHOME	28-DEC-2017	2350	470
78	OPTSTK	CANFINHOME	28-DEC-2017	2400	480
79	OPTSTK	CANFINHOME	28-DEC-2017	2450	490
80	OPTSTK	CANFINHOME	28-DEC-2017	2500	500
81	OPTSTK	CANFINHOME	28-DEC-2017	2550	510
82	OPTSTK	CANFINHOME	28-DEC-2017	2600	520
83	OPTSTK	CANFINHOME	28-DEC-2017	2650	530
84	OPTSTK	CANFINHOME	28-DEC-2017	2700	540
85	OPTSTK	CANFINHOME	28-DEC-2017	2750	550
86	OPTSTK	CANFINHOME	28-DEC-2017	2800	560
87	OPTSTK	CANFINHOME	28-DEC-2017	2850	570
88	OPTSTK	CANFINHOME	28-DEC-2017	2900	580
89	OPTSTK	CANFINHOME	28-DEC-2017	2950	590
90	OPTSTK	CANFINHOME	28-DEC-2017	3000	600
91	OPTSTK	CANFINHOME	28-DEC-2017	3050	610

92	OPTSTK	CANFINHOME	28-DEC-2017	3100	620
93	OPTSTK	CANFINHOME	28-DEC-2017	3150	630
94	OPTSTK	CANFINHOME	28-DEC-2017	3200	640
95	OPTSTK	CANFINHOME	28-DEC-2017	3250	650
96	OPTSTK	CANFINHOME	28-DEC-2017	3300	660
97	OPTSTK	CANFINHOME	28-DEC-2017	3350	670
98	OPTSTK	CANFINHOME	28-DEC-2017	3400	680
99	OPTSTK	CANFINHOME	28-DEC-2017	3450	690
100	OPTSTK	CANFINHOME	28-DEC-2017	3500	700
101	OPTSTK	CANFINHOME	28-DEC-2017	3550	710
102	OPTSTK	CANFINHOME	28-DEC-2017	3600	720
103	OPTSTK	CANFINHOME	28-DEC-2017	3650	730

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
CANFINHOME	10	10-1-10	10