

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

Download Ref No : NSE/FAOP/31554

Date : January 12, 2016

Circular Ref. No : 003/2016

All Members,

**Adjustment of Futures and Options contracts in the security Aditya Birla Nuvo Limited
(ABIRLANUVO)**

Aditya Birla Nuvo Limited has informed the Exchange that the Company has fixed Record Date as January 21, 2016 for determining the entitlement of the equity shareholders of Aditya Birla Nuvo Limited to receive, pursuant to the Scheme fully paid up equity shares of the face value of Rs.10/- each of Pantaloons Fashion & Retail Limited in the ratio of 26 (twenty six) equity shares of Pantaloons Fashion & Retail Limited of the face value of Rs.10/- each credited as fully paid up for every 5 (five) equity shares of the face value of Rs.10/- each fully paid up held by the equity shareholders in Aditya Birla Nuvo Limited.

Ex-date : January 20, 2016

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

All existing contracts i.e. contracts with expiry dates January 28, 2016, February 25, 2016 and March 31, 2016 will expire on January 19, 2016. The methodology of settlement shall be separately intimated by NSCCL.

Derivatives contracts on ABIRLANUVO shall be introduced again (with expiry dates January 28, 2016, February 25, 2016 and March 31, 2016) from January 20, 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 January 20, 2016 shall be intimated to the trading members through a separate circular to be issued on January 19, 2016 after market hours.

Based on the price determined after opening of the Capital Market segment on January 20, 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 January 19, 2016.

**For and on behalf of
National Stock Exchange of India Limited****Khushal Shah
Chief Manager**

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