

**NATIONAL STOCK EXCHANGE OF INDIA LIMITED**

**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/31590

Date : January 19, 2016

Circular Ref. No : 004/2016

All Members,

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

In continuation to Circular No. 003 (Download No 31554) dated January 12, 2016, members are hereby notified about the Futures and Options contracts of Aditya Birla Nuvo Limited (ABIRLANUVO) being made available w.e.f. January 20, 2016.

Company Name	Symbol	Lot size
Aditya Birla Nuvo Limited	ABIRLANUVO	250

New Futures contracts on ABIRLANUVO available for trading from January 20, 2016 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ABIRLANUVO	28JAN2016
FUTSTK	ABIRLANUVO	25FEB2016
FUTSTK	ABIRLANUVO	31MAR2016

New Futures Spread combination contracts on ABIRLANUVO available for trading from January 20, 2016 are as follows:

Instrument	Symbol	Expiry
FUTSTK	ABIRLANUVO	JAN16FEB16
FUTSTK	ABIRLANUVO	FEB16MAR16

The list of option strikes from which specific strike prices would be made available for trading on January 20, 2016 is given in Annexure –1.

With reference to Capital Market circular reference No. CMTR31553, dated January 12, 2016, wherein the price determined after completion of the pre-open call auction session at 10:00 am 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 and subsequently, trading in ABIRLANUVO 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 January 20, 2016 and upload the same in the trading terminals to enable them to start trading in new contracts of ABIRLANUVO. 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 ABIRLANUVO.

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

**Khushal Shah  
Chief Manager**

<b>Telephone No</b>	<b>Fax No</b>	<b>Email id</b>
1800-266-00-53	+91-22-26598449	<a href="mailto:fotrade@nse.co.in">fotrade@nse.co.in</a>

## Annexure – 1

### List of Options Contracts which could be made available for trading on January 20, 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 January 20, 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:

50	100	150	200	250	300	350	400	450	500
550	600	650	700	750	800	850	900	950	1000
1050	1100	1150	1200	1250	1300	1350	1400	1450	1500
1550	1600	1650	1700	1750	1800	1850	1900	1950	2000
2050	2100	2150	2200	2250	2300	2350	2400	2450	2500
2550	2600	2650	2700	2750	2800	2850	2900	2950	3000
3050	3100	3150	3200	3250	3300	3350	3400	3450	3500
3550	3600	3650	3700	3750	3800	3850	3900	3950	4000
4050	4100								