

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

Download Ref No : NSE/FAOP/31925

Date : March 08, 2016

Circular Ref. No : 020/2016

All Members,

Adjustment of Futures and Options contracts in the security MINDTREE

In pursuance of SEBI guidelines for adjustments to futures and options contracts on announcement of corporate action and in continuation to Exchange Circular No. 017 (Download No 31857) dated March 01, 2016, the members are informed of the following:

MindTree Limited has informed the Exchange that the Company has fixed Record Date as March 10, 2016 to ascertain the Members entitled to receive Bonus Equity Shares of the Company.

Symbol : MINDTREE
Bonus issue ratio : 1:1
Ex-Date : March 09, 2016

Adjustment factor:

Adjustment factor for Bonus issue of A: B is defined as $(A+B)/B$. In the case of MINDTREE, 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 methodology for position adjustments has been separately intimated by NSCCL.

The above changes shall be effective from March 09, 2016.

Members are advised to load the updated contract.gz file in the trading application before trading on March 09, 2016. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

The revised Quantity Freeze limit for contracts of **MINDTREE** will be **56000**.

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

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

**Khushal Shah
Chief Manager**

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Annexure-1

Sr. No	Instrument	Symbol	Expiry Date	Old Strike Price	Revised Strike Price
1	OPTSTK	MINDTREE	31-MAR-2016	950	475
2	OPTSTK	MINDTREE	31-MAR-2016	1000	500
3	OPTSTK	MINDTREE	31-MAR-2016	1050	525
4	OPTSTK	MINDTREE	31-MAR-2016	1100	550
5	OPTSTK	MINDTREE	31-MAR-2016	1150	575
6	OPTSTK	MINDTREE	31-MAR-2016	1200	600
7	OPTSTK	MINDTREE	31-MAR-2016	1250	625
8	OPTSTK	MINDTREE	31-MAR-2016	1300	650
9	OPTSTK	MINDTREE	31-MAR-2016	1350	675
10	OPTSTK	MINDTREE	31-MAR-2016	1400	700
11	OPTSTK	MINDTREE	31-MAR-2016	1450	725
12	OPTSTK	MINDTREE	31-MAR-2016	1500	750
13	OPTSTK	MINDTREE	31-MAR-2016	1550	775
14	OPTSTK	MINDTREE	31-MAR-2016	1600	800
15	OPTSTK	MINDTREE	31-MAR-2016	1650	825
16	OPTSTK	MINDTREE	31-MAR-2016	1700	850
17	OPTSTK	MINDTREE	31-MAR-2016	1750	875
18	OPTSTK	MINDTREE	31-MAR-2016	1800	900
19	OPTSTK	MINDTREE	31-MAR-2016	1850	925
20	OPTSTK	MINDTREE	31-MAR-2016	1900	950
21	OPTSTK	MINDTREE	28-APR-2016	950	475
22	OPTSTK	MINDTREE	28-APR-2016	1000	500
23	OPTSTK	MINDTREE	28-APR-2016	1050	525
24	OPTSTK	MINDTREE	28-APR-2016	1100	550
25	OPTSTK	MINDTREE	28-APR-2016	1150	575
26	OPTSTK	MINDTREE	28-APR-2016	1200	600
27	OPTSTK	MINDTREE	28-APR-2016	1250	625
28	OPTSTK	MINDTREE	28-APR-2016	1300	650
29	OPTSTK	MINDTREE	28-APR-2016	1350	675
30	OPTSTK	MINDTREE	28-APR-2016	1400	700
31	OPTSTK	MINDTREE	28-APR-2016	1450	725
32	OPTSTK	MINDTREE	28-APR-2016	1500	750
33	OPTSTK	MINDTREE	28-APR-2016	1550	775
34	OPTSTK	MINDTREE	28-APR-2016	1600	800
35	OPTSTK	MINDTREE	28-APR-2016	1650	825
36	OPTSTK	MINDTREE	28-APR-2016	1700	850
37	OPTSTK	MINDTREE	28-APR-2016	1750	875
38	OPTSTK	MINDTREE	28-APR-2016	1800	900
39	OPTSTK	MINDTREE	28-APR-2016	1850	925
40	OPTSTK	MINDTREE	28-APR-2016	1900	950
41	OPTSTK	MINDTREE	26-MAY-2016	950	475

42	OPTSTK	MINDTREE	26-MAY-2016	1000	500
43	OPTSTK	MINDTREE	26-MAY-2016	1050	525
44	OPTSTK	MINDTREE	26-MAY-2016	1100	550
45	OPTSTK	MINDTREE	26-MAY-2016	1150	575
46	OPTSTK	MINDTREE	26-MAY-2016	1200	600
47	OPTSTK	MINDTREE	26-MAY-2016	1250	625
48	OPTSTK	MINDTREE	26-MAY-2016	1300	650
49	OPTSTK	MINDTREE	26-MAY-2016	1350	675
50	OPTSTK	MINDTREE	26-MAY-2016	1400	700
51	OPTSTK	MINDTREE	26-MAY-2016	1450	725
52	OPTSTK	MINDTREE	26-MAY-2016	1500	750
53	OPTSTK	MINDTREE	26-MAY-2016	1550	775
54	OPTSTK	MINDTREE	26-MAY-2016	1600	800
55	OPTSTK	MINDTREE	26-MAY-2016	1650	825
56	OPTSTK	MINDTREE	26-MAY-2016	1700	850
57	OPTSTK	MINDTREE	26-MAY-2016	1750	875
58	OPTSTK	MINDTREE	26-MAY-2016	1800	900
59	OPTSTK	MINDTREE	26-MAY-2016	1850	925
60	OPTSTK	MINDTREE	26-MAY-2016	1900	950

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
MINDTREE	20	6 -1- 6	6