

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/52562	Date: June 08, 2022
Circular Ref. No: 54/2022	

All Members,

Adjustment of Futures and Options contracts in the security AUBANK

In continuation to Exchange circulars NSE/FAOP/52487 dated June 01, 2022 and in pursuance of SEBI guidelines for adjustments to futures and options contracts on announcement of corporate action, the members are informed of the following:

AU Small Finance Bank Limited has informed the Exchange that the Board of Directors in its meeting held on April 26, 2022 has recommended issue of Bonus Shares in the ratio of 1:1 i.e. 1 (One) new bonus equity shares of Rs. 10/- each for every 1 (One) existing equity share of Rs. 10/- each fully paid up. Further, the Company has fixed record date as June 10, 2022 to determine the eligibility of shareholders to receive bonus shares.

Symbol : AUBANK
Bonus issue ratio : 1:1
Ex-Date : June 09, 2022

Adjustment factor:

Adjustment factor for Bonus issue of A: B is defined as $(A+B)/B$. In the case of AUBANK, 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 1000.

Adjustments for Futures Contracts:

1. Futures base price: The adjusted futures base price shall be arrived at by dividing the old futures price by the adjustment factor.

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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 1000.

The above changes shall be effective from June 09, 2022.

Members are advised to load the updated contract.gz file in the trading application before trading on June 9, 2022. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

The revised Quantity Freeze limit for contracts of AUBANK will be 30000.

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 AUBANK are given in Annexure- 1 and Annexure-2 respectively.

For and on behalf of
National Stock Exchange of India Limited

Bharat Gandhi
Chief Manager

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Annexure-1

Sr. No.	INSTRUMENT	SYMBOL	EXPIRY_DATE	Old Strike Price	New Strike Price
1	OPTSTK	AUBANK	30-JUN-2022	800	400
2	OPTSTK	AUBANK	30-JUN-2022	820	410
3	OPTSTK	AUBANK	30-JUN-2022	840	420
4	OPTSTK	AUBANK	30-JUN-2022	860	430
5	OPTSTK	AUBANK	30-JUN-2022	880	440
6	OPTSTK	AUBANK	30-JUN-2022	900	450
7	OPTSTK	AUBANK	30-JUN-2022	920	460
8	OPTSTK	AUBANK	30-JUN-2022	940	470
9	OPTSTK	AUBANK	30-JUN-2022	960	480
10	OPTSTK	AUBANK	30-JUN-2022	980	490
11	OPTSTK	AUBANK	30-JUN-2022	1000	500
12	OPTSTK	AUBANK	30-JUN-2022	1020	510
13	OPTSTK	AUBANK	30-JUN-2022	1040	520
14	OPTSTK	AUBANK	30-JUN-2022	1060	530

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15	OPTSTK	AUBANK	30-JUN-2022	1080	540
16	OPTSTK	AUBANK	30-JUN-2022	1100	550
17	OPTSTK	AUBANK	30-JUN-2022	1120	560
18	OPTSTK	AUBANK	30-JUN-2022	1140	570
19	OPTSTK	AUBANK	30-JUN-2022	1160	580
20	OPTSTK	AUBANK	30-JUN-2022	1180	590
21	OPTSTK	AUBANK	30-JUN-2022	1200	600
22	OPTSTK	AUBANK	30-JUN-2022	1220	610
23	OPTSTK	AUBANK	30-JUN-2022	1240	620
24	OPTSTK	AUBANK	30-JUN-2022	1260	630
25	OPTSTK	AUBANK	30-JUN-2022	1280	640
26	OPTSTK	AUBANK	30-JUN-2022	1300	650
27	OPTSTK	AUBANK	30-JUN-2022	1320	660
28	OPTSTK	AUBANK	30-JUN-2022	1340	670
29	OPTSTK	AUBANK	30-JUN-2022	1360	680
30	OPTSTK	AUBANK	30-JUN-2022	1380	690
31	OPTSTK	AUBANK	30-JUN-2022	1400	700
32	OPTSTK	AUBANK	30-JUN-2022	1420	710
33	OPTSTK	AUBANK	30-JUN-2022	1440	720
34	OPTSTK	AUBANK	30-JUN-2022	1460	730
35	OPTSTK	AUBANK	30-JUN-2022	1480	740
36	OPTSTK	AUBANK	30-JUN-2022	1500	750
37	OPTSTK	AUBANK	30-JUN-2022	1520	760
38	OPTSTK	AUBANK	30-JUN-2022	1540	770
39	OPTSTK	AUBANK	30-JUN-2022	1560	780
40	OPTSTK	AUBANK	30-JUN-2022	1580	790
41	OPTSTK	AUBANK	30-JUN-2022	1600	800
42	OPTSTK	AUBANK	30-JUN-2022	1620	810
43	OPTSTK	AUBANK	30-JUN-2022	1640	820
44	OPTSTK	AUBANK	30-JUN-2022	1660	830
45	OPTSTK	AUBANK	30-JUN-2022	1680	840
46	OPTSTK	AUBANK	28-JUL-2022	920	460
47	OPTSTK	AUBANK	28-JUL-2022	940	470
48	OPTSTK	AUBANK	28-JUL-2022	960	480
49	OPTSTK	AUBANK	28-JUL-2022	980	490
50	OPTSTK	AUBANK	28-JUL-2022	1000	500
51	OPTSTK	AUBANK	28-JUL-2022	1020	510
52	OPTSTK	AUBANK	28-JUL-2022	1040	520

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53	OPTSTK	AUBANK	28-JUL-2022	1060	530
54	OPTSTK	AUBANK	28-JUL-2022	1080	540
55	OPTSTK	AUBANK	28-JUL-2022	1100	550
56	OPTSTK	AUBANK	28-JUL-2022	1120	560
57	OPTSTK	AUBANK	28-JUL-2022	1140	570
58	OPTSTK	AUBANK	28-JUL-2022	1160	580
59	OPTSTK	AUBANK	28-JUL-2022	1180	590
60	OPTSTK	AUBANK	28-JUL-2022	1200	600
61	OPTSTK	AUBANK	28-JUL-2022	1220	610
62	OPTSTK	AUBANK	28-JUL-2022	1240	620
63	OPTSTK	AUBANK	28-JUL-2022	1260	630
64	OPTSTK	AUBANK	28-JUL-2022	1280	640
65	OPTSTK	AUBANK	28-JUL-2022	1300	650
66	OPTSTK	AUBANK	28-JUL-2022	1320	660
67	OPTSTK	AUBANK	28-JUL-2022	1340	670
68	OPTSTK	AUBANK	28-JUL-2022	1360	680
69	OPTSTK	AUBANK	28-JUL-2022	1380	690
70	OPTSTK	AUBANK	28-JUL-2022	1400	700
71	OPTSTK	AUBANK	28-JUL-2022	1420	710
72	OPTSTK	AUBANK	28-JUL-2022	1440	720
73	OPTSTK	AUBANK	28-JUL-2022	1460	730
74	OPTSTK	AUBANK	28-JUL-2022	1480	740
75	OPTSTK	AUBANK	28-JUL-2022	1500	750
76	OPTSTK	AUBANK	28-JUL-2022	1520	760
77	OPTSTK	AUBANK	28-JUL-2022	1540	770
78	OPTSTK	AUBANK	28-JUL-2022	1560	780
79	OPTSTK	AUBANK	28-JUL-2022	1580	790
80	OPTSTK	AUBANK	28-JUL-2022	1600	800
81	OPTSTK	AUBANK	28-JUL-2022	1620	810
82	OPTSTK	AUBANK	28-JUL-2022	1640	820
83	OPTSTK	AUBANK	28-JUL-2022	1660	830
84	OPTSTK	AUBANK	28-JUL-2022	1680	840
85	OPTSTK	AUBANK	25-AUG-2022	920	460
86	OPTSTK	AUBANK	25-AUG-2022	940	470
87	OPTSTK	AUBANK	25-AUG-2022	960	480
88	OPTSTK	AUBANK	25-AUG-2022	980	490
89	OPTSTK	AUBANK	25-AUG-2022	1000	500
90	OPTSTK	AUBANK	25-AUG-2022	1020	510

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91	OPTSTK	AUBANK	25-AUG-2022	1040	520
92	OPTSTK	AUBANK	25-AUG-2022	1060	530
93	OPTSTK	AUBANK	25-AUG-2022	1080	540
94	OPTSTK	AUBANK	25-AUG-2022	1100	550
95	OPTSTK	AUBANK	25-AUG-2022	1120	560
96	OPTSTK	AUBANK	25-AUG-2022	1140	570
97	OPTSTK	AUBANK	25-AUG-2022	1160	580
98	OPTSTK	AUBANK	25-AUG-2022	1180	590
99	OPTSTK	AUBANK	25-AUG-2022	1200	600
100	OPTSTK	AUBANK	25-AUG-2022	1220	610
101	OPTSTK	AUBANK	25-AUG-2022	1240	620
102	OPTSTK	AUBANK	25-AUG-2022	1260	630
103	OPTSTK	AUBANK	25-AUG-2022	1280	640
104	OPTSTK	AUBANK	25-AUG-2022	1300	650
105	OPTSTK	AUBANK	25-AUG-2022	1320	660
106	OPTSTK	AUBANK	25-AUG-2022	1340	670
107	OPTSTK	AUBANK	25-AUG-2022	1360	680
108	OPTSTK	AUBANK	25-AUG-2022	1380	690
109	OPTSTK	AUBANK	25-AUG-2022	1400	700
110	OPTSTK	AUBANK	25-AUG-2022	1420	710
111	OPTSTK	AUBANK	25-AUG-2022	1440	720
112	OPTSTK	AUBANK	25-AUG-2022	1460	730
113	OPTSTK	AUBANK	25-AUG-2022	1480	740
114	OPTSTK	AUBANK	25-AUG-2022	1500	750
115	OPTSTK	AUBANK	25-AUG-2022	1520	760
116	OPTSTK	AUBANK	25-AUG-2022	1540	770
117	OPTSTK	AUBANK	25-AUG-2022	1560	780
118	OPTSTK	AUBANK	25-AUG-2022	1580	790
119	OPTSTK	AUBANK	25-AUG-2022	1600	800
120	OPTSTK	AUBANK	25-AUG-2022	1620	810
121	OPTSTK	AUBANK	25-AUG-2022	1640	820
122	OPTSTK	AUBANK	25-AUG-2022	1660	830
123	OPTSTK	AUBANK	25-AUG-2022	1680	840

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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
AUBANK	10	12 -1- 12	12