

Futures & Options Segment

October 26, 2018

Circular No. : MSE/C&S/EDS/6923/2018**Ref. No.** : MCCIL/EDS/1137/2018**Sub: Adjustment of Futures & Options contracts in the security CESC Limited (CESC)**

In terms of the provisions of the Rules, Bye-Laws and Regulations of the Metropolitan Clearing Corporation Of India Limited (MCCIL), SEBI master circular reference SEBI/HO/MRD/DP/CIR/P/2016/135 dated December 16, 2016, Circular No.: MCX-SX/C&S/F&O/1003/2013 dated February 07, 2013 and Circular No.: MSE/TRD/6920/2018 dated October 26, 2018, members are hereby informed the procedure for adjustment of Futures and Options contracts in the underlying security CESC Limited (CESC), on account of Scheme of Arrangement shall be as under:

- Ex-Date of the corporate action shall be October 30, 2018.
- All existing contracts in the underlying CESC i.e. contracts with expiry dates November 29, 2018, December 27, 2018 and January 31, 2019 will expire on October 29, 2018 and will be finally settled at the relevant settlement price.
- All positions in the existing futures and options contracts on the underlying CESC will cease to exist pursuant to the final settlement on October 29, 2018.
- The Pay in/pay out of final settlement of all F&O contracts on CESC shall be on October 30, 2018 (T+1 day).

For clarifications, members may contact Customer Service on 022-61129010 or send an email at info@mclear.in

For and on behalf of
Metropolitan Clearing Corporation of India Ltd.

Shweta Bhatt
Manager

Metropolitan Clearing Corporation of India Limited

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