



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES & OPTIONS SEGMENT

Download Ref No : NSE/CMPT/31562	Date : January 13, 2016
Circular Ref. No : 1915/2016	

All Members,

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

In pursuance of Byelaws of NSCCL pertaining to Clearing and Settlement of deals, consolidated Circular no. 1807/2015 (Download no. NSE/CMPT/28799) dated February 05, 2015 and Circular no. 003/2016 (Download no. NSE/FAOP/31554) dated January 12, 2016, members are hereby informed that the settlement of futures and options contracts in the security Aditya Birla Nuvo Limited (ABIRLANUVO) on account of scheme of arrangement shall be as under:

The ex-date in this regard shall be January 20, 2016.

The following action would be taken by NSCCL in this regard.

1. All existing contracts in the underlying ABIRLANUVO i.e. contracts with expiry dates January 28, 2016, February 25, 2016 and March 31, 2016 shall expire on January 19, 2016 and shall be finally settled at the relevant settlement price.
2. The settlement price to be reckoned for the purpose of final settlement shall be the closing price of ABIRLANUVO in the Capital Market segment of NSE, on January 19, 2016.
3. The details of final settlement in respect of ABIRLANUVO shall be available in the F_PS03 and F_PS04 reports downloaded to members on January 19, 2016.
4. The details of positions excluding contracts of ABIRLANUVO shall be available in the additional F_CA_PS03 and F_CA_PS04 reports downloaded to members on January 19, 2016.
5. All positions in the existing futures and options contracts on the underlying ABIRLANUVO shall cease to exist pursuant to the final settlement on January 19, 2016.
6. The Pay in/pay out of final settlement of all F&O contracts on ABIRLANUVO shall be on January 20, 2016 (T+1 day).

**For and on behalf of
National Securities Clearing Corporation Ltd.**

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Manager

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