

National Stock Exchange Of India Limited
Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/39272

Date : October 29, 2018

Circular Ref. No: 103/2018

All Members,

Adjustment of Futures and Options contracts in the security CESC Limited (CESC)

In continuation to Circular Download No. 39242 dated October 25, 2018, members are hereby notified about the Futures and Options contracts of CESC Limited (CESC) being made available w.e.f. October 30, 2018.

Company Name	Symbol	Lot size
CESC Limited	CESC	550

New Futures contracts on CESC available for trading from October 30, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	CESC	29NOV2018
FUTSTK	CESC	27DEC2018
FUTSTK	CESC	31JAN2019

New Futures Spread combination contracts on CESC available for trading from October 30, 2018 are as follows:

Instrument	Symbol	Expiry
FUTSTK	CESC	NOV18DEC18
FUTSTK	CESC	DEC18JAN19

The list of option strikes from which specific strike prices would be made available for trading on October 30, 2018 is given in Annexure –1.

With reference to Capital Market circular reference No.CMTR39243, dated October 25, 2018, wherein the price determined after completion of the pre-open call auction session at 10:00 am of the Capital Market segment on October 30, 2018 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 CESC 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 advised to load the latest** contract.gz and spd_contract.gz file from NSE EXTRANET directory: /faoftp/faocommon before trading on October 30, 2018 and upload the same in the trading terminals to enable them to start trading in new contracts of CESC. In case the latest files are not loaded, the contracts cannot be set up in the trading terminals and members would not be able to trade and view details of the security CESC.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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Annexure – 1

List of Options Contracts which could be made available for trading on October 30, 2018 *

*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 October 30, 2018) 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:

20	40	60	80	100	120	140	160	180	200
220	240	260	280	300	320	340	360	380	400
420	440	460	480	500	520	540	560	580	600
620	640	660	680	700	720	740	760	780	800
820	840	860	880	900	920	940	960	980	1000
1020	1040	1060	1080	1100	1120	1140	1160	1180	1200
1220	1240	1260	1280	1300	1320	1340	1360	1380	1400
1420	1440	1460	1480	1500	1520	1540	1560	1580	1600
1620	1640	1660	1680	1700	1720				

