

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/52732	Date: June 24, 2022
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All Members,

Adjustment of Futures and Options contracts in the security IOC - Update

This is in continuation to the Exchange circular NSE/FAOP/52355 dated May 20, 2022, members are requested to note the below change with respect to the adjustment for near month futures and options contracts in the security IOC.

The Final settlement of near month expiry (June 2022) contracts of security IOC is falling after the corporate action (bonus) date and hence the outstanding position in the near month expiry (June 2022) contracts shall be expired one day prior to the ex-date (June 30, 2022) of the security IOC, i.e., on June 29, 2022. In view of the same, the maturity date of the June 2022 expiry contract shall be June 29, 2022.

The methodology for position adjustments shall be separately intimated by respective Clearing Corporation.

The updated maturity date of the June 2022 expiry contract shall be available in the contract.gz file downloaded on EOD of June 27, 2022.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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