

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/44877

Date: July 03, 2020

Circular Ref. No: 62/2020

All Members,

Adjustment of Futures and Options contracts in the security ITC

In continuation to Exchange circular download no. 44822 dated June 30, 2020 and in line with SEBI Master circular no SEBI/HO/MRD/DP/CIR/P/2016/135 dated December 16, 2016 and SEBI circular no. CIR/MRD/DoP-1/P/00108/2018 dated July 5, 2018; members are informed of the following:

ITC LIMITED has informed the Exchange that Board of Directors at its meeting held on June 26, 2020, declared Final Dividend of Rs 10.15 per equity share. ITC Limited has informed the Exchange that Register of Members & Share Transfer Books of the Company will remain closed from 08-Jul-2020 to 09-Jul-2020 for the purpose of Dividend.

Symbol : ITC

Corporate Action : Final dividend of Rs. 10.15 per share*

Ex-date : July 06, 2020

*Note: - Dividend adjustment details can be referred at below link.

<https://www.nseindia.com/products-services/equity-derivatives-corporate-actions-adjustments>

Adjustments for Futures Contracts:

Base price of the Futures contracts on July 06, 2020 will be reference rate less aggregate amount of dividend i.e. Rs. 10.15/-. The reference rate to be reckoned for this purpose shall be the daily mark to market settlement price of the relevant futures contract.

Adjustments for Options Contracts:

The full value of dividend i.e. Rs. 10.15/- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from July 06, 2020.

Members are advised to load the updated contract.gz file in the trading application before trading on July 06, 2020. This file can be obtained from the directory faoftp/faocommon on the Extranet server. The details of the revised option strike prices available for trading in the security ITC on July 06, 2020 is given in Annexure 1.

For and on behalf of

National Stock Exchange of India Limited

Khushal Shah

Associate Vice President

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Annexure-1

SR.NO	INSTRUMENT	SYMBOL	EXPIRY_DATE	OLD STRIKE PRICE	REVISED STRIKE PRICE
1	OPTSTK	ITC	30-JUL-2020	110.00	99.85
2	OPTSTK	ITC	30-JUL-2020	115.00	104.85
3	OPTSTK	ITC	30-JUL-2020	120.00	109.85
4	OPTSTK	ITC	30-JUL-2020	125.00	114.85
5	OPTSTK	ITC	30-JUL-2020	127.50	117.35
6	OPTSTK	ITC	30-JUL-2020	130.00	119.85
7	OPTSTK	ITC	30-JUL-2020	132.50	122.35
8	OPTSTK	ITC	30-JUL-2020	135.00	124.85
9	OPTSTK	ITC	30-JUL-2020	137.50	127.35
10	OPTSTK	ITC	30-JUL-2020	140.00	129.85
11	OPTSTK	ITC	30-JUL-2020	142.50	132.35
12	OPTSTK	ITC	30-JUL-2020	145.00	134.85
13	OPTSTK	ITC	30-JUL-2020	147.50	137.35
14	OPTSTK	ITC	30-JUL-2020	150.00	139.85
15	OPTSTK	ITC	30-JUL-2020	152.50	142.35
16	OPTSTK	ITC	30-JUL-2020	155.00	144.85
17	OPTSTK	ITC	30-JUL-2020	157.50	147.35
18	OPTSTK	ITC	30-JUL-2020	160.00	149.85
19	OPTSTK	ITC	30-JUL-2020	162.50	152.35
20	OPTSTK	ITC	30-JUL-2020	165.00	154.85
21	OPTSTK	ITC	30-JUL-2020	167.50	157.35
22	OPTSTK	ITC	30-JUL-2020	170.00	159.85
23	OPTSTK	ITC	30-JUL-2020	172.50	162.35
24	OPTSTK	ITC	30-JUL-2020	175.00	164.85
25	OPTSTK	ITC	30-JUL-2020	177.50	167.35
26	OPTSTK	ITC	30-JUL-2020	180.00	169.85
27	OPTSTK	ITC	30-JUL-2020	182.50	172.35
28	OPTSTK	ITC	30-JUL-2020	185.00	174.85
29	OPTSTK	ITC	30-JUL-2020	187.50	177.35
30	OPTSTK	ITC	30-JUL-2020	190.00	179.85
31	OPTSTK	ITC	30-JUL-2020	192.50	182.35
32	OPTSTK	ITC	30-JUL-2020	195.00	184.85
33	OPTSTK	ITC	30-JUL-2020	197.50	187.35
34	OPTSTK	ITC	30-JUL-2020	200.00	189.85
35	OPTSTK	ITC	30-JUL-2020	202.50	192.35
36	OPTSTK	ITC	30-JUL-2020	205.00	194.85
37	OPTSTK	ITC	30-JUL-2020	207.50	197.35
38	OPTSTK	ITC	30-JUL-2020	210.00	199.85
39	OPTSTK	ITC	30-JUL-2020	212.50	202.35
40	OPTSTK	ITC	30-JUL-2020	215.00	204.85
41	OPTSTK	ITC	30-JUL-2020	217.50	207.35
42	OPTSTK	ITC	30-JUL-2020	220.00	209.85
43	OPTSTK	ITC	30-JUL-2020	222.50	212.35

44	OPTSTK	ITC	30-JUL-2020	225.00	214.85
45	OPTSTK	ITC	30-JUL-2020	227.50	217.35
46	OPTSTK	ITC	30-JUL-2020	230.00	219.85
47	OPTSTK	ITC	30-JUL-2020	232.50	222.35
48	OPTSTK	ITC	30-JUL-2020	235.00	224.85
49	OPTSTK	ITC	30-JUL-2020	237.50	227.35
50	OPTSTK	ITC	27-AUG-2020	130.00	119.85
51	OPTSTK	ITC	27-AUG-2020	132.50	122.35
52	OPTSTK	ITC	27-AUG-2020	135.00	124.85
53	OPTSTK	ITC	27-AUG-2020	137.50	127.35
54	OPTSTK	ITC	27-AUG-2020	140.00	129.85
55	OPTSTK	ITC	27-AUG-2020	142.50	132.35
56	OPTSTK	ITC	27-AUG-2020	145.00	134.85
57	OPTSTK	ITC	27-AUG-2020	147.50	137.35
58	OPTSTK	ITC	27-AUG-2020	150.00	139.85
59	OPTSTK	ITC	27-AUG-2020	152.50	142.35
60	OPTSTK	ITC	27-AUG-2020	155.00	144.85
61	OPTSTK	ITC	27-AUG-2020	157.50	147.35
62	OPTSTK	ITC	27-AUG-2020	160.00	149.85
63	OPTSTK	ITC	27-AUG-2020	162.50	152.35
64	OPTSTK	ITC	27-AUG-2020	165.00	154.85
65	OPTSTK	ITC	27-AUG-2020	167.50	157.35
66	OPTSTK	ITC	27-AUG-2020	170.00	159.85
67	OPTSTK	ITC	27-AUG-2020	172.50	162.35
68	OPTSTK	ITC	27-AUG-2020	175.00	164.85
69	OPTSTK	ITC	27-AUG-2020	177.50	167.35
70	OPTSTK	ITC	27-AUG-2020	180.00	169.85
71	OPTSTK	ITC	27-AUG-2020	182.50	172.35
72	OPTSTK	ITC	27-AUG-2020	185.00	174.85
73	OPTSTK	ITC	27-AUG-2020	187.50	177.35
74	OPTSTK	ITC	27-AUG-2020	190.00	179.85
75	OPTSTK	ITC	27-AUG-2020	192.50	182.35
76	OPTSTK	ITC	27-AUG-2020	195.00	184.85
77	OPTSTK	ITC	27-AUG-2020	197.50	187.35
78	OPTSTK	ITC	27-AUG-2020	200.00	189.85
79	OPTSTK	ITC	27-AUG-2020	202.50	192.35
80	OPTSTK	ITC	27-AUG-2020	205.00	194.85
81	OPTSTK	ITC	27-AUG-2020	207.50	197.35
82	OPTSTK	ITC	27-AUG-2020	210.00	199.85
83	OPTSTK	ITC	27-AUG-2020	212.50	202.35
84	OPTSTK	ITC	27-AUG-2020	215.00	204.85
85	OPTSTK	ITC	27-AUG-2020	217.50	207.35
86	OPTSTK	ITC	27-AUG-2020	220.00	209.85
87	OPTSTK	ITC	27-AUG-2020	222.50	212.35
88	OPTSTK	ITC	27-AUG-2020	225.00	214.85

89	OPTSTK	ITC	27-AUG-2020	227.50	217.35
90	OPTSTK	ITC	27-AUG-2020	230.00	219.85
91	OPTSTK	ITC	27-AUG-2020	232.50	222.35
92	OPTSTK	ITC	27-AUG-2020	235.00	224.85
93	OPTSTK	ITC	27-AUG-2020	237.50	227.35
94	OPTSTK	ITC	24-SEP-2020	142.50	132.35
95	OPTSTK	ITC	24-SEP-2020	145.00	134.85
96	OPTSTK	ITC	24-SEP-2020	147.50	137.35
97	OPTSTK	ITC	24-SEP-2020	150.00	139.85
98	OPTSTK	ITC	24-SEP-2020	152.50	142.35
99	OPTSTK	ITC	24-SEP-2020	155.00	144.85
100	OPTSTK	ITC	24-SEP-2020	157.50	147.35
101	OPTSTK	ITC	24-SEP-2020	160.00	149.85
102	OPTSTK	ITC	24-SEP-2020	162.50	152.35
103	OPTSTK	ITC	24-SEP-2020	165.00	154.85
104	OPTSTK	ITC	24-SEP-2020	167.50	157.35
105	OPTSTK	ITC	24-SEP-2020	170.00	159.85
106	OPTSTK	ITC	24-SEP-2020	172.50	162.35
107	OPTSTK	ITC	24-SEP-2020	175.00	164.85
108	OPTSTK	ITC	24-SEP-2020	177.50	167.35
109	OPTSTK	ITC	24-SEP-2020	180.00	169.85
110	OPTSTK	ITC	24-SEP-2020	182.50	172.35
111	OPTSTK	ITC	24-SEP-2020	185.00	174.85
112	OPTSTK	ITC	24-SEP-2020	187.50	177.35
113	OPTSTK	ITC	24-SEP-2020	190.00	179.85
114	OPTSTK	ITC	24-SEP-2020	192.50	182.35
115	OPTSTK	ITC	24-SEP-2020	195.00	184.85
116	OPTSTK	ITC	24-SEP-2020	197.50	187.35
117	OPTSTK	ITC	24-SEP-2020	200.00	189.85
118	OPTSTK	ITC	24-SEP-2020	202.50	192.35
119	OPTSTK	ITC	24-SEP-2020	205.00	194.85
120	OPTSTK	ITC	24-SEP-2020	207.50	197.35
121	OPTSTK	ITC	24-SEP-2020	210.00	199.85
122	OPTSTK	ITC	24-SEP-2020	212.50	202.35
123	OPTSTK	ITC	24-SEP-2020	215.00	204.85
124	OPTSTK	ITC	24-SEP-2020	217.50	207.35
125	OPTSTK	ITC	24-SEP-2020	220.00	209.85
126	OPTSTK	ITC	24-SEP-2020	222.50	212.35
127	OPTSTK	ITC	24-SEP-2020	225.00	214.85
128	OPTSTK	ITC	24-SEP-2020	227.50	217.35
129	OPTSTK	ITC	24-SEP-2020	230.00	219.85
130	OPTSTK	ITC	24-SEP-2020	232.50	222.35
131	OPTSTK	ITC	24-SEP-2020	235.00	224.85
132	OPTSTK	ITC	24-SEP-2020	237.50	227.35