

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/66145	Date: January 15, 2025
Circular Ref. No: 07/2025	

All Members,

DIVIDEND: Adjustment of Futures and Options contracts in the security CESC

In pursuance of SEBI guidelines as prescribed from time to time for adjustments to futures and options contracts on announcement of corporate action, the members are informed of the following:

Particulars	Details
Symbol	CESC
Company name	CESC Limited
Type of corporate action	Dividend
Face value	Re 1/-
Dividend amount	Interim Dividend Rs. 4.50/-
Ex-date & effective date	16-January-2025
Revised option strike prices*	Refer Annexure 1

* Adjustment details can be referred at below link.

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

Other Important Points to be noted:

- The above changes shall be effective from the exdate / effective date as given above table.
- The revised options strike/futures base prices and the lot size on account of adjustment would appear in decimal places and shall be rounded off to the nearest tick size and the lot size shall be rounded off to the nearest integer. The details would be available in the latest in the contract.gz / MII contract and spread files.
- Members are advised to load the updated contract.gz/ MII contract (NSE_FO_contract_ddmmyyyy.csv.gz) and spread(NSE_FO_spdcontract_ddmmyyyy.csv.gz) files on the trading application before trading on the ex-date / effective date. These files can be obtained from the directory faoftp/faocommon on the Extranet server.
- Additionally, the MII contract and spread files are also available on NSE website on the below path:
<https://www.nseindia.com/all-reports-derivatives>

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

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

Toll Free No	Email id
1800-266-0050 (Option 1)	msm@nse.co.in

Annexure 1

Sr. no.	Instrument Type	Underlying	EXPIRY DATE	OLD STRIKE PRICE	REVISED STRIKE PRICE
1	OPTSTK	CESC	30-JAN-2025	120.00	115.50
2	OPTSTK	CESC	30-JAN-2025	130.00	125.50
3	OPTSTK	CESC	30-JAN-2025	135.00	130.50
4	OPTSTK	CESC	30-JAN-2025	140.00	135.50
5	OPTSTK	CESC	30-JAN-2025	145.00	140.50
6	OPTSTK	CESC	30-JAN-2025	150.00	145.50
7	OPTSTK	CESC	30-JAN-2025	155.00	150.50
8	OPTSTK	CESC	30-JAN-2025	160.00	155.50
9	OPTSTK	CESC	30-JAN-2025	162.50	158.00
10	OPTSTK	CESC	30-JAN-2025	165.00	160.50
11	OPTSTK	CESC	30-JAN-2025	167.50	163.00
12	OPTSTK	CESC	30-JAN-2025	170.00	165.50
13	OPTSTK	CESC	30-JAN-2025	172.50	168.00
14	OPTSTK	CESC	30-JAN-2025	175.00	170.50
15	OPTSTK	CESC	30-JAN-2025	177.50	173.00
16	OPTSTK	CESC	30-JAN-2025	180.00	175.50
17	OPTSTK	CESC	30-JAN-2025	182.50	178.00
18	OPTSTK	CESC	30-JAN-2025	185.00	180.50
19	OPTSTK	CESC	30-JAN-2025	187.50	183.00
20	OPTSTK	CESC	30-JAN-2025	190.00	185.50
21	OPTSTK	CESC	30-JAN-2025	192.50	188.00
22	OPTSTK	CESC	30-JAN-2025	195.00	190.50

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23	OPTSTK	CESC	30-JAN-2025	197.50	193.00
24	OPTSTK	CESC	30-JAN-2025	200.00	195.50
25	OPTSTK	CESC	30-JAN-2025	202.50	198.00
26	OPTSTK	CESC	30-JAN-2025	205.00	200.50
27	OPTSTK	CESC	30-JAN-2025	207.50	203.00
28	OPTSTK	CESC	30-JAN-2025	210.00	205.50
29	OPTSTK	CESC	30-JAN-2025	217.50	213.00
30	OPTSTK	CESC	30-JAN-2025	220.00	215.50
31	OPTSTK	CESC	27-FEB-2025	120.00	115.50
32	OPTSTK	CESC	27-FEB-2025	130.00	125.50
33	OPTSTK	CESC	27-FEB-2025	135.00	130.50
34	OPTSTK	CESC	27-FEB-2025	140.00	135.50
35	OPTSTK	CESC	27-FEB-2025	145.00	140.50
36	OPTSTK	CESC	27-FEB-2025	150.00	145.50
37	OPTSTK	CESC	27-FEB-2025	155.00	150.50
38	OPTSTK	CESC	27-FEB-2025	160.00	155.50
39	OPTSTK	CESC	27-FEB-2025	165.00	160.50
40	OPTSTK	CESC	27-FEB-2025	170.00	165.50
41	OPTSTK	CESC	27-FEB-2025	175.00	170.50
42	OPTSTK	CESC	27-FEB-2025	180.00	175.50
43	OPTSTK	CESC	27-FEB-2025	185.00	180.50
44	OPTSTK	CESC	27-FEB-2025	190.00	185.50
45	OPTSTK	CESC	27-FEB-2025	195.00	190.50
46	OPTSTK	CESC	27-FEB-2025	200.00	195.50
47	OPTSTK	CESC	27-FEB-2025	205.00	200.50
48	OPTSTK	CESC	27-FEB-2025	210.00	205.50
49	OPTSTK	CESC	27-FEB-2025	220.00	215.50
50	OPTSTK	CESC	27-MAR-2025	120.00	115.50
51	OPTSTK	CESC	27-MAR-2025	130.00	125.50
52	OPTSTK	CESC	27-MAR-2025	140.00	135.50
53	OPTSTK	CESC	27-MAR-2025	150.00	145.50
54	OPTSTK	CESC	27-MAR-2025	160.00	155.50
55	OPTSTK	CESC	27-MAR-2025	170.00	165.50
56	OPTSTK	CESC	27-MAR-2025	180.00	175.50
57	OPTSTK	CESC	27-MAR-2025	190.00	185.50
58	OPTSTK	CESC	27-MAR-2025	200.00	195.50
59	OPTSTK	CESC	27-MAR-2025	210.00	205.50
60	OPTSTK	CESC	27-MAR-2025	220.00	215.50