

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/47272

Date: February 08, 2021

Circular Ref. No: 13/2021

All Members,

Adjustment of Futures and Options contracts in the security IOC

In continuation to Exchange circular download no. 47180 dated February 01, 2021 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:

Indian Oil Corporation Limited has informed the Exchange that Board of Directors at its meeting held on January 29, 2021, declared Interim Dividend of Rs. 7.50 per equity share. The record date for the purpose of payment of dividend is February 10, 2021.

Symbol : IOC
Corporate Action : Interim dividend of Rs. 7.50 per share*
Ex-date : February 09, 2021

*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 February 09, 2021 will be reference rate less aggregate amount of dividend i.e. Rs. 7.50/-. 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. 7.50 /- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from February 09, 2021.

Members are advised to load the updated contract.gz file in the trading application before trading on February 09, 2021. 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 IOC on February 09, 2021 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	IOC	25-FEB-2021	55.00	47.50
2	OPTSTK	IOC	25-FEB-2021	56.00	48.50
3	OPTSTK	IOC	25-FEB-2021	57.00	49.50
4	OPTSTK	IOC	25-FEB-2021	58.00	50.50
5	OPTSTK	IOC	25-FEB-2021	59.00	51.50
6	OPTSTK	IOC	25-FEB-2021	60.00	52.50
7	OPTSTK	IOC	25-FEB-2021	61.00	53.50
8	OPTSTK	IOC	25-FEB-2021	62.00	54.50
9	OPTSTK	IOC	25-FEB-2021	63.00	55.50
10	OPTSTK	IOC	25-FEB-2021	64.00	56.50
11	OPTSTK	IOC	25-FEB-2021	65.00	57.50
12	OPTSTK	IOC	25-FEB-2021	66.00	58.50
13	OPTSTK	IOC	25-FEB-2021	67.00	59.50
14	OPTSTK	IOC	25-FEB-2021	68.00	60.50
15	OPTSTK	IOC	25-FEB-2021	69.00	61.50
16	OPTSTK	IOC	25-FEB-2021	70.00	62.50
17	OPTSTK	IOC	25-FEB-2021	71.00	63.50
18	OPTSTK	IOC	25-FEB-2021	72.00	64.50
19	OPTSTK	IOC	25-FEB-2021	73.00	65.50
20	OPTSTK	IOC	25-FEB-2021	74.00	66.50
21	OPTSTK	IOC	25-FEB-2021	75.00	67.50
22	OPTSTK	IOC	25-FEB-2021	76.00	68.50
23	OPTSTK	IOC	25-FEB-2021	77.00	69.50
24	OPTSTK	IOC	25-FEB-2021	78.00	70.50
25	OPTSTK	IOC	25-FEB-2021	79.00	71.50
26	OPTSTK	IOC	25-FEB-2021	80.00	72.50
27	OPTSTK	IOC	25-FEB-2021	81.00	73.50
28	OPTSTK	IOC	25-FEB-2021	82.00	74.50
29	OPTSTK	IOC	25-FEB-2021	83.00	75.50
30	OPTSTK	IOC	25-FEB-2021	84.00	76.50
31	OPTSTK	IOC	25-FEB-2021	85.00	77.50
32	OPTSTK	IOC	25-FEB-2021	86.00	78.50
33	OPTSTK	IOC	25-FEB-2021	87.00	79.50

34	OPTSTK	IOC	25-FEB-2021	88.00	80.50
35	OPTSTK	IOC	25-FEB-2021	89.00	81.50
36	OPTSTK	IOC	25-FEB-2021	90.00	82.50
37	OPTSTK	IOC	25-FEB-2021	91.00	83.50
38	OPTSTK	IOC	25-FEB-2021	92.00	84.50
39	OPTSTK	IOC	25-FEB-2021	93.00	85.50
40	OPTSTK	IOC	25-FEB-2021	94.00	86.50
41	OPTSTK	IOC	25-FEB-2021	95.00	87.50
42	OPTSTK	IOC	25-FEB-2021	96.00	88.50
43	OPTSTK	IOC	25-FEB-2021	97.00	89.50
44	OPTSTK	IOC	25-FEB-2021	98.00	90.50
45	OPTSTK	IOC	25-FEB-2021	99.00	91.50
46	OPTSTK	IOC	25-FEB-2021	100.00	92.50
47	OPTSTK	IOC	25-FEB-2021	101.00	93.50
48	OPTSTK	IOC	25-FEB-2021	102.00	94.50
49	OPTSTK	IOC	25-FEB-2021	103.00	95.50
50	OPTSTK	IOC	25-FEB-2021	104.00	96.50
51	OPTSTK	IOC	25-FEB-2021	105.00	97.50
52	OPTSTK	IOC	25-FEB-2021	106.00	98.50
53	OPTSTK	IOC	25-FEB-2021	107.00	99.50
54	OPTSTK	IOC	25-FEB-2021	108.00	100.50
55	OPTSTK	IOC	25-FEB-2021	109.00	101.50
56	OPTSTK	IOC	25-FEB-2021	110.00	102.50
57	OPTSTK	IOC	25-FEB-2021	111.00	103.50
58	OPTSTK	IOC	25-FEB-2021	112.00	104.50
59	OPTSTK	IOC	25-FEB-2021	113.00	105.50
60	OPTSTK	IOC	25-FEB-2021	114.00	106.50
61	OPTSTK	IOC	25-FEB-2021	115.00	107.50
62	OPTSTK	IOC	25-FEB-2021	116.00	108.50
63	OPTSTK	IOC	25-FEB-2021	117.00	109.50
64	OPTSTK	IOC	25-FEB-2021	118.00	110.50
65	OPTSTK	IOC	25-FEB-2021	119.00	111.50
66	OPTSTK	IOC	25-FEB-2021	120.00	112.50
67	OPTSTK	IOC	25-FEB-2021	121.00	113.50
68	OPTSTK	IOC	25-FEB-2021	122.00	114.50
69	OPTSTK	IOC	25-FEB-2021	123.00	115.50
70	OPTSTK	IOC	25-MAR-2021	55.00	47.50
71	OPTSTK	IOC	25-MAR-2021	56.00	48.50
72	OPTSTK	IOC	25-MAR-2021	57.00	49.50
73	OPTSTK	IOC	25-MAR-2021	58.00	50.50
74	OPTSTK	IOC	25-MAR-2021	59.00	51.50
75	OPTSTK	IOC	25-MAR-2021	60.00	52.50
76	OPTSTK	IOC	25-MAR-2021	61.00	53.50
77	OPTSTK	IOC	25-MAR-2021	62.00	54.50
78	OPTSTK	IOC	25-MAR-2021	63.00	55.50



79	OPTSTK	IOC	25-MAR-2021	64.00	56.50
80	OPTSTK	IOC	25-MAR-2021	65.00	57.50
81	OPTSTK	IOC	25-MAR-2021	66.00	58.50
82	OPTSTK	IOC	25-MAR-2021	67.00	59.50
83	OPTSTK	IOC	25-MAR-2021	68.00	60.50
84	OPTSTK	IOC	25-MAR-2021	69.00	61.50
85	OPTSTK	IOC	25-MAR-2021	70.00	62.50
86	OPTSTK	IOC	25-MAR-2021	71.00	63.50
87	OPTSTK	IOC	25-MAR-2021	72.00	64.50
88	OPTSTK	IOC	25-MAR-2021	73.00	65.50
89	OPTSTK	IOC	25-MAR-2021	74.00	66.50
90	OPTSTK	IOC	25-MAR-2021	75.00	67.50
91	OPTSTK	IOC	25-MAR-2021	76.00	68.50
92	OPTSTK	IOC	25-MAR-2021	77.00	69.50
93	OPTSTK	IOC	25-MAR-2021	78.00	70.50
94	OPTSTK	IOC	25-MAR-2021	79.00	71.50
95	OPTSTK	IOC	25-MAR-2021	80.00	72.50
96	OPTSTK	IOC	25-MAR-2021	81.00	73.50
97	OPTSTK	IOC	25-MAR-2021	82.00	74.50
98	OPTSTK	IOC	25-MAR-2021	83.00	75.50
99	OPTSTK	IOC	25-MAR-2021	84.00	76.50
100	OPTSTK	IOC	25-MAR-2021	85.00	77.50
101	OPTSTK	IOC	25-MAR-2021	86.00	78.50
102	OPTSTK	IOC	25-MAR-2021	87.00	79.50
103	OPTSTK	IOC	25-MAR-2021	88.00	80.50
104	OPTSTK	IOC	25-MAR-2021	89.00	81.50
105	OPTSTK	IOC	25-MAR-2021	90.00	82.50
106	OPTSTK	IOC	25-MAR-2021	91.00	83.50
107	OPTSTK	IOC	25-MAR-2021	92.00	84.50
108	OPTSTK	IOC	25-MAR-2021	93.00	85.50
109	OPTSTK	IOC	25-MAR-2021	94.00	86.50
110	OPTSTK	IOC	25-MAR-2021	95.00	87.50
111	OPTSTK	IOC	25-MAR-2021	96.00	88.50
112	OPTSTK	IOC	25-MAR-2021	97.00	89.50
113	OPTSTK	IOC	25-MAR-2021	98.00	90.50
114	OPTSTK	IOC	25-MAR-2021	99.00	91.50
115	OPTSTK	IOC	25-MAR-2021	100.00	92.50
116	OPTSTK	IOC	25-MAR-2021	101.00	93.50
117	OPTSTK	IOC	25-MAR-2021	102.00	94.50
118	OPTSTK	IOC	25-MAR-2021	103.00	95.50
119	OPTSTK	IOC	25-MAR-2021	104.00	96.50
120	OPTSTK	IOC	25-MAR-2021	105.00	97.50
121	OPTSTK	IOC	25-MAR-2021	106.00	98.50
122	OPTSTK	IOC	25-MAR-2021	107.00	99.50
123	OPTSTK	IOC	25-MAR-2021	108.00	100.50

124	OPTSTK	IOC	25-MAR-2021	109.00	101.50
125	OPTSTK	IOC	25-MAR-2021	110.00	102.50
126	OPTSTK	IOC	25-MAR-2021	111.00	103.50
127	OPTSTK	IOC	25-MAR-2021	112.00	104.50
128	OPTSTK	IOC	25-MAR-2021	113.00	105.50
129	OPTSTK	IOC	25-MAR-2021	114.00	106.50
130	OPTSTK	IOC	25-MAR-2021	115.00	107.50
131	OPTSTK	IOC	25-MAR-2021	116.00	108.50
132	OPTSTK	IOC	25-MAR-2021	117.00	109.50
133	OPTSTK	IOC	25-MAR-2021	118.00	110.50
134	OPTSTK	IOC	25-MAR-2021	119.00	111.50
135	OPTSTK	IOC	25-MAR-2021	120.00	112.50
136	OPTSTK	IOC	25-MAR-2021	121.00	113.50
137	OPTSTK	IOC	25-MAR-2021	122.00	114.50
138	OPTSTK	IOC	25-MAR-2021	123.00	115.50
139	OPTSTK	IOC	29-APR-2021	55.00	47.50
140	OPTSTK	IOC	29-APR-2021	56.00	48.50
141	OPTSTK	IOC	29-APR-2021	57.00	49.50
142	OPTSTK	IOC	29-APR-2021	58.00	50.50
143	OPTSTK	IOC	29-APR-2021	59.00	51.50
144	OPTSTK	IOC	29-APR-2021	60.00	52.50
145	OPTSTK	IOC	29-APR-2021	61.00	53.50
146	OPTSTK	IOC	29-APR-2021	62.00	54.50
147	OPTSTK	IOC	29-APR-2021	63.00	55.50
148	OPTSTK	IOC	29-APR-2021	64.00	56.50
149	OPTSTK	IOC	29-APR-2021	65.00	57.50
150	OPTSTK	IOC	29-APR-2021	66.00	58.50
151	OPTSTK	IOC	29-APR-2021	67.00	59.50
152	OPTSTK	IOC	29-APR-2021	68.00	60.50
153	OPTSTK	IOC	29-APR-2021	69.00	61.50
154	OPTSTK	IOC	29-APR-2021	70.00	62.50
155	OPTSTK	IOC	29-APR-2021	71.00	63.50
156	OPTSTK	IOC	29-APR-2021	72.00	64.50
157	OPTSTK	IOC	29-APR-2021	73.00	65.50
158	OPTSTK	IOC	29-APR-2021	74.00	66.50
159	OPTSTK	IOC	29-APR-2021	75.00	67.50
160	OPTSTK	IOC	29-APR-2021	76.00	68.50
161	OPTSTK	IOC	29-APR-2021	77.00	69.50
162	OPTSTK	IOC	29-APR-2021	78.00	70.50
163	OPTSTK	IOC	29-APR-2021	79.00	71.50
164	OPTSTK	IOC	29-APR-2021	80.00	72.50
165	OPTSTK	IOC	29-APR-2021	81.00	73.50
166	OPTSTK	IOC	29-APR-2021	82.00	74.50
167	OPTSTK	IOC	29-APR-2021	83.00	75.50
168	OPTSTK	IOC	29-APR-2021	84.00	76.50

169	OPTSTK	IOC	29-APR-2021	85.00	77.50
170	OPTSTK	IOC	29-APR-2021	86.00	78.50
171	OPTSTK	IOC	29-APR-2021	87.00	79.50
172	OPTSTK	IOC	29-APR-2021	88.00	80.50
173	OPTSTK	IOC	29-APR-2021	89.00	81.50
174	OPTSTK	IOC	29-APR-2021	90.00	82.50
175	OPTSTK	IOC	29-APR-2021	91.00	83.50
176	OPTSTK	IOC	29-APR-2021	92.00	84.50
177	OPTSTK	IOC	29-APR-2021	93.00	85.50
178	OPTSTK	IOC	29-APR-2021	94.00	86.50
179	OPTSTK	IOC	29-APR-2021	95.00	87.50
180	OPTSTK	IOC	29-APR-2021	96.00	88.50
181	OPTSTK	IOC	29-APR-2021	97.00	89.50
182	OPTSTK	IOC	29-APR-2021	98.00	90.50
183	OPTSTK	IOC	29-APR-2021	99.00	91.50
184	OPTSTK	IOC	29-APR-2021	100.00	92.50
185	OPTSTK	IOC	29-APR-2021	101.00	93.50
186	OPTSTK	IOC	29-APR-2021	102.00	94.50
187	OPTSTK	IOC	29-APR-2021	103.00	95.50
188	OPTSTK	IOC	29-APR-2021	104.00	96.50
189	OPTSTK	IOC	29-APR-2021	105.00	97.50
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202	OPTSTK	IOC	29-APR-2021	118.00	110.50
203	OPTSTK	IOC	29-APR-2021	119.00	111.50
204	OPTSTK	IOC	29-APR-2021	120.00	112.50
205	OPTSTK	IOC	29-APR-2021	121.00	113.50
206	OPTSTK	IOC	29-APR-2021	122.00	114.50
207	OPTSTK	IOC	29-APR-2021	123.00	115.50

