

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/55576	Date: February 10, 2023
Circular Ref. No: 23/2023	

All Members,

Adjustment of Futures and Options contracts in the security IDFC Limited

In continuation to Exchange circular no. NSE/FAOP/55530 dated February 07, 2023 and in pursuance of SEBI Master circular no. SEBI/HO/MRD/DP/CIR/P/2016/135 dated December 16, 2016 and SEBI/HO/MRD2/MRD2_DCAP/P/CIR/ 2022/90 dated June 28, 2022; members are informed of the following:

IDFC LIMITED has informed the Exchange that Board of Directors at its meeting held on February 01, 2023 has declared Special interim dividend of Rs. 11.00/- per equity share of face value of Rs. 10/- each. The record date for the purpose of payment of dividend is February 13, 2023.

Symbol : IDFC

Corporate Action : Interim Dividend of Rs. 11.00/- per equity share*

Ex-date : February 13, 2023

*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 13, 2023 will be reference rate less aggregate amount of dividend i.e. Rs. 11.00 /-. 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. 11.00 /- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from February 13, 2023.

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Members are advised to load the updated contract.gz file in the trading application before trading on February 13, 2023. 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 IDFC on February 13, 2023 is given in Annexure 1.

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	IDFC	23-FEB-2023	63.00	52.00
2	OPTSTK	IDFC	23-FEB-2023	64.00	53.00
3	OPTSTK	IDFC	23-FEB-2023	65.00	54.00
4	OPTSTK	IDFC	23-FEB-2023	66.00	55.00
5	OPTSTK	IDFC	23-FEB-2023	67.00	56.00
6	OPTSTK	IDFC	23-FEB-2023	68.00	57.00
7	OPTSTK	IDFC	23-FEB-2023	69.00	58.00
8	OPTSTK	IDFC	23-FEB-2023	70.00	59.00
9	OPTSTK	IDFC	23-FEB-2023	71.00	60.00
10	OPTSTK	IDFC	23-FEB-2023	72.00	61.00
11	OPTSTK	IDFC	23-FEB-2023	73.00	62.00
12	OPTSTK	IDFC	23-FEB-2023	74.00	63.00
13	OPTSTK	IDFC	23-FEB-2023	75.00	64.00
14	OPTSTK	IDFC	23-FEB-2023	76.00	65.00

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15	OPTSTK	IDFC	23-FEB-2023	77.00	66.00
16	OPTSTK	IDFC	23-FEB-2023	78.00	67.00
17	OPTSTK	IDFC	23-FEB-2023	79.00	68.00
18	OPTSTK	IDFC	23-FEB-2023	80.00	69.00
19	OPTSTK	IDFC	23-FEB-2023	81.00	70.00
20	OPTSTK	IDFC	23-FEB-2023	82.00	71.00
21	OPTSTK	IDFC	23-FEB-2023	83.00	72.00
22	OPTSTK	IDFC	23-FEB-2023	84.00	73.00
23	OPTSTK	IDFC	23-FEB-2023	85.00	74.00
24	OPTSTK	IDFC	23-FEB-2023	86.00	75.00
25	OPTSTK	IDFC	23-FEB-2023	87.00	76.00
26	OPTSTK	IDFC	23-FEB-2023	88.00	77.00
27	OPTSTK	IDFC	23-FEB-2023	89.00	78.00
28	OPTSTK	IDFC	23-FEB-2023	90.00	79.00
29	OPTSTK	IDFC	23-FEB-2023	91.00	80.00
30	OPTSTK	IDFC	23-FEB-2023	92.00	81.00
31	OPTSTK	IDFC	23-FEB-2023	93.00	82.00
32	OPTSTK	IDFC	23-FEB-2023	94.00	83.00
33	OPTSTK	IDFC	23-FEB-2023	95.00	84.00
34	OPTSTK	IDFC	23-FEB-2023	96.00	85.00
35	OPTSTK	IDFC	23-FEB-2023	97.00	86.00
36	OPTSTK	IDFC	23-FEB-2023	98.00	87.00
37	OPTSTK	IDFC	23-FEB-2023	99.00	88.00
38	OPTSTK	IDFC	23-FEB-2023	100.00	89.00
39	OPTSTK	IDFC	23-FEB-2023	101.00	90.00
40	OPTSTK	IDFC	23-FEB-2023	102.00	91.00
41	OPTSTK	IDFC	23-FEB-2023	103.00	92.00
42	OPTSTK	IDFC	23-FEB-2023	104.00	93.00
43	OPTSTK	IDFC	23-FEB-2023	105.00	94.00
44	OPTSTK	IDFC	29-MAR-2023	66.00	55.00
45	OPTSTK	IDFC	29-MAR-2023	67.00	56.00
46	OPTSTK	IDFC	29-MAR-2023	68.00	57.00
47	OPTSTK	IDFC	29-MAR-2023	69.00	58.00
48	OPTSTK	IDFC	29-MAR-2023	70.00	59.00
49	OPTSTK	IDFC	29-MAR-2023	71.00	60.00
50	OPTSTK	IDFC	29-MAR-2023	72.00	61.00
51	OPTSTK	IDFC	29-MAR-2023	73.00	62.00

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52	OPTSTK	IDFC	29-MAR-2023	74.00	63.00
53	OPTSTK	IDFC	29-MAR-2023	75.00	64.00
54	OPTSTK	IDFC	29-MAR-2023	76.00	65.00
55	OPTSTK	IDFC	29-MAR-2023	77.00	66.00
56	OPTSTK	IDFC	29-MAR-2023	78.00	67.00
57	OPTSTK	IDFC	29-MAR-2023	79.00	68.00
58	OPTSTK	IDFC	29-MAR-2023	80.00	69.00
59	OPTSTK	IDFC	29-MAR-2023	81.00	70.00
60	OPTSTK	IDFC	29-MAR-2023	82.00	71.00
61	OPTSTK	IDFC	29-MAR-2023	83.00	72.00
62	OPTSTK	IDFC	29-MAR-2023	84.00	73.00
63	OPTSTK	IDFC	29-MAR-2023	85.00	74.00
64	OPTSTK	IDFC	29-MAR-2023	86.00	75.00
65	OPTSTK	IDFC	29-MAR-2023	87.00	76.00
66	OPTSTK	IDFC	29-MAR-2023	88.00	77.00
67	OPTSTK	IDFC	29-MAR-2023	89.00	78.00
68	OPTSTK	IDFC	29-MAR-2023	90.00	79.00
69	OPTSTK	IDFC	29-MAR-2023	91.00	80.00
70	OPTSTK	IDFC	29-MAR-2023	92.00	81.00
71	OPTSTK	IDFC	29-MAR-2023	93.00	82.00
72	OPTSTK	IDFC	29-MAR-2023	94.00	83.00
73	OPTSTK	IDFC	29-MAR-2023	95.00	84.00
74	OPTSTK	IDFC	29-MAR-2023	96.00	85.00
75	OPTSTK	IDFC	29-MAR-2023	97.00	86.00
76	OPTSTK	IDFC	29-MAR-2023	98.00	87.00
77	OPTSTK	IDFC	29-MAR-2023	99.00	88.00
78	OPTSTK	IDFC	29-MAR-2023	100.00	89.00
79	OPTSTK	IDFC	29-MAR-2023	101.00	90.00
80	OPTSTK	IDFC	29-MAR-2023	102.00	91.00
81	OPTSTK	IDFC	29-MAR-2023	103.00	92.00
82	OPTSTK	IDFC	29-MAR-2023	104.00	93.00
83	OPTSTK	IDFC	29-MAR-2023	105.00	94.00
84	OPTSTK	IDFC	27-APR-2023	67.00	56.00
85	OPTSTK	IDFC	27-APR-2023	68.00	57.00
86	OPTSTK	IDFC	27-APR-2023	69.00	58.00
87	OPTSTK	IDFC	27-APR-2023	70.00	59.00
88	OPTSTK	IDFC	27-APR-2023	71.00	60.00

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89	OPTSTK	IDFC	27-APR-2023	72.00	61.00
90	OPTSTK	IDFC	27-APR-2023	73.00	62.00
91	OPTSTK	IDFC	27-APR-2023	74.00	63.00
92	OPTSTK	IDFC	27-APR-2023	75.00	64.00
93	OPTSTK	IDFC	27-APR-2023	76.00	65.00
94	OPTSTK	IDFC	27-APR-2023	77.00	66.00
95	OPTSTK	IDFC	27-APR-2023	78.00	67.00
96	OPTSTK	IDFC	27-APR-2023	79.00	68.00
97	OPTSTK	IDFC	27-APR-2023	80.00	69.00
98	OPTSTK	IDFC	27-APR-2023	81.00	70.00
99	OPTSTK	IDFC	27-APR-2023	82.00	71.00
100	OPTSTK	IDFC	27-APR-2023	83.00	72.00
101	OPTSTK	IDFC	27-APR-2023	84.00	73.00
102	OPTSTK	IDFC	27-APR-2023	85.00	74.00
103	OPTSTK	IDFC	27-APR-2023	86.00	75.00
104	OPTSTK	IDFC	27-APR-2023	87.00	76.00
105	OPTSTK	IDFC	27-APR-2023	88.00	77.00
106	OPTSTK	IDFC	27-APR-2023	89.00	78.00
107	OPTSTK	IDFC	27-APR-2023	90.00	79.00
108	OPTSTK	IDFC	27-APR-2023	91.00	80.00
109	OPTSTK	IDFC	27-APR-2023	92.00	81.00
110	OPTSTK	IDFC	27-APR-2023	93.00	82.00
111	OPTSTK	IDFC	27-APR-2023	94.00	83.00
112	OPTSTK	IDFC	27-APR-2023	95.00	84.00
113	OPTSTK	IDFC	27-APR-2023	96.00	85.00
114	OPTSTK	IDFC	27-APR-2023	97.00	86.00
115	OPTSTK	IDFC	27-APR-2023	98.00	87.00
116	OPTSTK	IDFC	27-APR-2023	99.00	88.00
117	OPTSTK	IDFC	27-APR-2023	100.00	89.00
118	OPTSTK	IDFC	27-APR-2023	101.00	90.00
119	OPTSTK	IDFC	27-APR-2023	102.00	91.00
120	OPTSTK	IDFC	27-APR-2023	103.00	92.00
121	OPTSTK	IDFC	27-APR-2023	104.00	93.00
122	OPTSTK	IDFC	27-APR-2023	105.00	94.00