

National Stock Exchange Of India Limited

Department : FUTURES & OPTIONS

Download Ref No: NSE/FAOP/46159

Date: October 27, 2020

Circular Ref. No: 93/2020

All Members,

Adjustment of Futures and Options contracts in the security VEDL

In pursuance 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:

Vedanta Limited has informed the Exchange that Board of Directors at its meeting held on October 24, 2020, declared Interim Dividend of Rs 9.50 per equity share. The record date for the purpose of payment of dividend, is Saturday, October 31, 2020

Symbol : VEDL
Corporate Action : Interim dividend of Rs. 9.50 per share*
Ex-date : October 28, 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 October 28, 2020 will be reference rate less aggregate amount of dividend i.e. Rs. 9.50/-. 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. 9.50 /- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from October 28, 2020.

Members are advised to load the updated contract.gz file in the trading application before trading on October 28, 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 VEDL on October 28, 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	VEDL	29-OCT-2020	67.50	58.00
2	OPTSTK	VEDL	29-OCT-2020	70.00	60.50
3	OPTSTK	VEDL	29-OCT-2020	72.50	63.00
4	OPTSTK	VEDL	29-OCT-2020	75.00	65.50
5	OPTSTK	VEDL	29-OCT-2020	77.50	68.00
6	OPTSTK	VEDL	29-OCT-2020	80.00	70.50
7	OPTSTK	VEDL	29-OCT-2020	82.50	73.00
8	OPTSTK	VEDL	29-OCT-2020	85.00	75.50
9	OPTSTK	VEDL	29-OCT-2020	87.50	78.00
10	OPTSTK	VEDL	29-OCT-2020	90.00	80.50
11	OPTSTK	VEDL	29-OCT-2020	92.50	83.00
12	OPTSTK	VEDL	29-OCT-2020	95.00	85.50
13	OPTSTK	VEDL	29-OCT-2020	97.50	88.00
14	OPTSTK	VEDL	29-OCT-2020	100.00	90.50
15	OPTSTK	VEDL	29-OCT-2020	102.50	93.00
16	OPTSTK	VEDL	29-OCT-2020	105.00	95.50
17	OPTSTK	VEDL	29-OCT-2020	107.50	98.00
18	OPTSTK	VEDL	29-OCT-2020	110.00	100.50
19	OPTSTK	VEDL	29-OCT-2020	112.50	103.00
20	OPTSTK	VEDL	29-OCT-2020	115.00	105.50
21	OPTSTK	VEDL	29-OCT-2020	117.50	108.00
22	OPTSTK	VEDL	29-OCT-2020	120.00	110.50
23	OPTSTK	VEDL	29-OCT-2020	122.50	113.00
24	OPTSTK	VEDL	29-OCT-2020	125.00	115.50
25	OPTSTK	VEDL	29-OCT-2020	127.50	118.00
26	OPTSTK	VEDL	29-OCT-2020	130.00	120.50
27	OPTSTK	VEDL	29-OCT-2020	132.50	123.00
28	OPTSTK	VEDL	29-OCT-2020	135.00	125.50
29	OPTSTK	VEDL	29-OCT-2020	137.50	128.00
30	OPTSTK	VEDL	29-OCT-2020	140.00	130.50
31	OPTSTK	VEDL	29-OCT-2020	142.50	133.00
32	OPTSTK	VEDL	29-OCT-2020	145.00	135.50
33	OPTSTK	VEDL	29-OCT-2020	147.50	138.00
34	OPTSTK	VEDL	29-OCT-2020	150.00	140.50
35	OPTSTK	VEDL	29-OCT-2020	152.50	143.00
36	OPTSTK	VEDL	29-OCT-2020	155.00	145.50
37	OPTSTK	VEDL	29-OCT-2020	157.50	148.00
38	OPTSTK	VEDL	29-OCT-2020	160.00	150.50
39	OPTSTK	VEDL	29-OCT-2020	162.50	153.00
40	OPTSTK	VEDL	29-OCT-2020	165.00	155.50
41	OPTSTK	VEDL	29-OCT-2020	167.50	158.00

42	OPTSTK	VEDL	26-NOV-2020	67.50	58.00
43	OPTSTK	VEDL	26-NOV-2020	70.00	60.50
44	OPTSTK	VEDL	26-NOV-2020	72.50	63.00
45	OPTSTK	VEDL	26-NOV-2020	75.00	65.50
46	OPTSTK	VEDL	26-NOV-2020	77.50	68.00
47	OPTSTK	VEDL	26-NOV-2020	80.00	70.50
48	OPTSTK	VEDL	26-NOV-2020	82.50	73.00
49	OPTSTK	VEDL	26-NOV-2020	85.00	75.50
50	OPTSTK	VEDL	26-NOV-2020	87.50	78.00
51	OPTSTK	VEDL	26-NOV-2020	90.00	80.50
52	OPTSTK	VEDL	26-NOV-2020	92.50	83.00
53	OPTSTK	VEDL	26-NOV-2020	95.00	85.50
54	OPTSTK	VEDL	26-NOV-2020	97.50	88.00
55	OPTSTK	VEDL	26-NOV-2020	100.00	90.50
56	OPTSTK	VEDL	26-NOV-2020	102.50	93.00
57	OPTSTK	VEDL	26-NOV-2020	105.00	95.50
58	OPTSTK	VEDL	26-NOV-2020	107.50	98.00
59	OPTSTK	VEDL	26-NOV-2020	110.00	100.50
60	OPTSTK	VEDL	26-NOV-2020	112.50	103.00
61	OPTSTK	VEDL	26-NOV-2020	115.00	105.50
62	OPTSTK	VEDL	26-NOV-2020	117.50	108.00
63	OPTSTK	VEDL	26-NOV-2020	120.00	110.50
64	OPTSTK	VEDL	26-NOV-2020	122.50	113.00
65	OPTSTK	VEDL	26-NOV-2020	125.00	115.50
66	OPTSTK	VEDL	26-NOV-2020	127.50	118.00
67	OPTSTK	VEDL	26-NOV-2020	130.00	120.50
68	OPTSTK	VEDL	26-NOV-2020	132.50	123.00
69	OPTSTK	VEDL	26-NOV-2020	135.00	125.50
70	OPTSTK	VEDL	26-NOV-2020	137.50	128.00
71	OPTSTK	VEDL	26-NOV-2020	140.00	130.50
72	OPTSTK	VEDL	26-NOV-2020	142.50	133.00
73	OPTSTK	VEDL	26-NOV-2020	145.00	135.50
74	OPTSTK	VEDL	26-NOV-2020	147.50	138.00
75	OPTSTK	VEDL	26-NOV-2020	150.00	140.50
76	OPTSTK	VEDL	26-NOV-2020	152.50	143.00
77	OPTSTK	VEDL	26-NOV-2020	155.00	145.50
78	OPTSTK	VEDL	26-NOV-2020	157.50	148.00
79	OPTSTK	VEDL	26-NOV-2020	160.00	150.50
80	OPTSTK	VEDL	26-NOV-2020	162.50	153.00
81	OPTSTK	VEDL	26-NOV-2020	165.00	155.50
82	OPTSTK	VEDL	26-NOV-2020	167.50	158.00
83	OPTSTK	VEDL	31-DEC-2020	67.50	58.00
84	OPTSTK	VEDL	31-DEC-2020	70.00	60.50
85	OPTSTK	VEDL	31-DEC-2020	72.50	63.00
86	OPTSTK	VEDL	31-DEC-2020	75.00	65.50
87	OPTSTK	VEDL	31-DEC-2020	77.50	68.00



88	OPTSTK	VEDL	31-DEC-2020	80.00	70.50
89	OPTSTK	VEDL	31-DEC-2020	82.50	73.00
90	OPTSTK	VEDL	31-DEC-2020	85.00	75.50
91	OPTSTK	VEDL	31-DEC-2020	87.50	78.00
92	OPTSTK	VEDL	31-DEC-2020	90.00	80.50
93	OPTSTK	VEDL	31-DEC-2020	92.50	83.00
94	OPTSTK	VEDL	31-DEC-2020	95.00	85.50
95	OPTSTK	VEDL	31-DEC-2020	97.50	88.00
96	OPTSTK	VEDL	31-DEC-2020	100.00	90.50
97	OPTSTK	VEDL	31-DEC-2020	102.50	93.00
98	OPTSTK	VEDL	31-DEC-2020	105.00	95.50
99	OPTSTK	VEDL	31-DEC-2020	107.50	98.00
100	OPTSTK	VEDL	31-DEC-2020	110.00	100.50
101	OPTSTK	VEDL	31-DEC-2020	112.50	103.00
102	OPTSTK	VEDL	31-DEC-2020	115.00	105.50
103	OPTSTK	VEDL	31-DEC-2020	117.50	108.00
104	OPTSTK	VEDL	31-DEC-2020	120.00	110.50
105	OPTSTK	VEDL	31-DEC-2020	122.50	113.00
106	OPTSTK	VEDL	31-DEC-2020	125.00	115.50
107	OPTSTK	VEDL	31-DEC-2020	127.50	118.00
108	OPTSTK	VEDL	31-DEC-2020	130.00	120.50
109	OPTSTK	VEDL	31-DEC-2020	132.50	123.00
110	OPTSTK	VEDL	31-DEC-2020	135.00	125.50
111	OPTSTK	VEDL	31-DEC-2020	137.50	128.00
112	OPTSTK	VEDL	31-DEC-2020	140.00	130.50
113	OPTSTK	VEDL	31-DEC-2020	142.50	133.00
114	OPTSTK	VEDL	31-DEC-2020	145.00	135.50
115	OPTSTK	VEDL	31-DEC-2020	147.50	138.00
116	OPTSTK	VEDL	31-DEC-2020	150.00	140.50
117	OPTSTK	VEDL	31-DEC-2020	152.50	143.00
118	OPTSTK	VEDL	31-DEC-2020	155.00	145.50
119	OPTSTK	VEDL	31-DEC-2020	157.50	148.00
120	OPTSTK	VEDL	31-DEC-2020	160.00	150.50
121	OPTSTK	VEDL	31-DEC-2020	162.50	153.00
122	OPTSTK	VEDL	31-DEC-2020	165.00	155.50
123	OPTSTK	VEDL	31-DEC-2020	167.50	158.00