

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/52204	Date: May 05, 2022
Circular Ref. No: 39/2022	

All Members,

Adjustment of Futures and Options contracts in the security VEDL

In continuation to Exchange circulars NSE/FAOP/52153 dated April 29, 2022 and in pursuance of SEBI guidelines for adjustments to futures and options contracts on announcement of corporate action, the members are informed of the following:

Vedanta Limited has informed the Exchange that Board of Directors at its meeting held on April 28, 2022 has declared Interim Dividend of Rs 31.50/- per equity share of face value of Re. 1/- each. The record date for the purpose of payment of dividend is May 09, 2022.

Symbol : VEDL
Corporate Action : Interim dividend of Rs. 31.50 per share*
Ex-date : May 06, 2022

*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 May 06, 2022 will be reference rate less aggregate amount of dividend i.e. Rs. 31.50 /-. 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. 31.50 /- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from May 06, 2022.

Members are advised to load the updated contract.gz file in the trading application before trading on May 06, 2022. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

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The details of the revised option strike prices available for trading in the security VEDL on May 06, 2022 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	VEDL	26-MAY-2022	235.00	203.50
2	OPTSTK	VEDL	26-MAY-2022	240.00	208.50
3	OPTSTK	VEDL	26-MAY-2022	245.00	213.50
4	OPTSTK	VEDL	26-MAY-2022	250.00	218.50
5	OPTSTK	VEDL	26-MAY-2022	255.00	223.50
6	OPTSTK	VEDL	26-MAY-2022	260.00	228.50
7	OPTSTK	VEDL	26-MAY-2022	265.00	233.50
8	OPTSTK	VEDL	26-MAY-2022	270.00	238.50
9	OPTSTK	VEDL	26-MAY-2022	275.00	243.50
10	OPTSTK	VEDL	26-MAY-2022	280.00	248.50
11	OPTSTK	VEDL	26-MAY-2022	285.00	253.50
12	OPTSTK	VEDL	26-MAY-2022	290.00	258.50
13	OPTSTK	VEDL	26-MAY-2022	295.00	263.50
14	OPTSTK	VEDL	26-MAY-2022	300.00	268.50
15	OPTSTK	VEDL	26-MAY-2022	305.00	273.50
16	OPTSTK	VEDL	26-MAY-2022	310.00	278.50

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17	OPTSTK	VEDL	26-MAY-2022	315.00	283.50
18	OPTSTK	VEDL	26-MAY-2022	320.00	288.50
19	OPTSTK	VEDL	26-MAY-2022	325.00	293.50
20	OPTSTK	VEDL	26-MAY-2022	330.00	298.50
21	OPTSTK	VEDL	26-MAY-2022	335.00	303.50
22	OPTSTK	VEDL	26-MAY-2022	340.00	308.50
23	OPTSTK	VEDL	26-MAY-2022	345.00	313.50
24	OPTSTK	VEDL	26-MAY-2022	350.00	318.50
25	OPTSTK	VEDL	26-MAY-2022	355.00	323.50
26	OPTSTK	VEDL	26-MAY-2022	360.00	328.50
27	OPTSTK	VEDL	26-MAY-2022	365.00	333.50
28	OPTSTK	VEDL	26-MAY-2022	370.00	338.50
29	OPTSTK	VEDL	26-MAY-2022	375.00	343.50
30	OPTSTK	VEDL	26-MAY-2022	380.00	348.50
31	OPTSTK	VEDL	26-MAY-2022	385.00	353.50
32	OPTSTK	VEDL	26-MAY-2022	390.00	358.50
33	OPTSTK	VEDL	26-MAY-2022	395.00	363.50
34	OPTSTK	VEDL	26-MAY-2022	400.00	368.50
35	OPTSTK	VEDL	26-MAY-2022	405.00	373.50
36	OPTSTK	VEDL	26-MAY-2022	410.00	378.50
37	OPTSTK	VEDL	26-MAY-2022	415.00	383.50
38	OPTSTK	VEDL	26-MAY-2022	420.00	388.50
39	OPTSTK	VEDL	26-MAY-2022	425.00	393.50
40	OPTSTK	VEDL	26-MAY-2022	430.00	398.50
41	OPTSTK	VEDL	26-MAY-2022	435.00	403.50
42	OPTSTK	VEDL	26-MAY-2022	440.00	408.50
43	OPTSTK	VEDL	26-MAY-2022	445.00	413.50
44	OPTSTK	VEDL	26-MAY-2022	450.00	418.50
45	OPTSTK	VEDL	26-MAY-2022	455.00	423.50
46	OPTSTK	VEDL	26-MAY-2022	460.00	428.50
47	OPTSTK	VEDL	26-MAY-2022	465.00	433.50
48	OPTSTK	VEDL	26-MAY-2022	470.00	438.50
49	OPTSTK	VEDL	26-MAY-2022	475.00	443.50
50	OPTSTK	VEDL	26-MAY-2022	480.00	448.50
51	OPTSTK	VEDL	26-MAY-2022	485.00	453.50
52	OPTSTK	VEDL	26-MAY-2022	490.00	458.50
53	OPTSTK	VEDL	26-MAY-2022	500.00	468.50
54	OPTSTK	VEDL	26-MAY-2022	510.00	478.50

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55	OPTSTK	VEDL	26-MAY-2022	520.00	488.50
56	OPTSTK	VEDL	30-JUN-2022	240.00	208.50
57	OPTSTK	VEDL	30-JUN-2022	250.00	218.50
58	OPTSTK	VEDL	30-JUN-2022	260.00	228.50
59	OPTSTK	VEDL	30-JUN-2022	270.00	238.50
60	OPTSTK	VEDL	30-JUN-2022	280.00	248.50
61	OPTSTK	VEDL	30-JUN-2022	290.00	258.50
62	OPTSTK	VEDL	30-JUN-2022	300.00	268.50
63	OPTSTK	VEDL	30-JUN-2022	310.00	278.50
64	OPTSTK	VEDL	30-JUN-2022	320.00	288.50
65	OPTSTK	VEDL	30-JUN-2022	330.00	298.50
66	OPTSTK	VEDL	30-JUN-2022	340.00	308.50
67	OPTSTK	VEDL	30-JUN-2022	350.00	318.50
68	OPTSTK	VEDL	30-JUN-2022	360.00	328.50
69	OPTSTK	VEDL	30-JUN-2022	370.00	338.50
70	OPTSTK	VEDL	30-JUN-2022	380.00	348.50
71	OPTSTK	VEDL	30-JUN-2022	390.00	358.50
72	OPTSTK	VEDL	30-JUN-2022	400.00	368.50
73	OPTSTK	VEDL	30-JUN-2022	410.00	378.50
74	OPTSTK	VEDL	30-JUN-2022	420.00	388.50
75	OPTSTK	VEDL	30-JUN-2022	430.00	398.50
76	OPTSTK	VEDL	30-JUN-2022	440.00	408.50
77	OPTSTK	VEDL	30-JUN-2022	450.00	418.50
78	OPTSTK	VEDL	30-JUN-2022	460.00	428.50
79	OPTSTK	VEDL	30-JUN-2022	470.00	438.50
80	OPTSTK	VEDL	30-JUN-2022	480.00	448.50
81	OPTSTK	VEDL	30-JUN-2022	490.00	458.50
82	OPTSTK	VEDL	30-JUN-2022	500.00	468.50
83	OPTSTK	VEDL	30-JUN-2022	510.00	478.50
84	OPTSTK	VEDL	30-JUN-2022	520.00	488.50
85	OPTSTK	VEDL	28-JUL-2022	250.00	218.50
86	OPTSTK	VEDL	28-JUL-2022	260.00	228.50
87	OPTSTK	VEDL	28-JUL-2022	270.00	238.50
88	OPTSTK	VEDL	28-JUL-2022	280.00	248.50
89	OPTSTK	VEDL	28-JUL-2022	290.00	258.50
90	OPTSTK	VEDL	28-JUL-2022	300.00	268.50
91	OPTSTK	VEDL	28-JUL-2022	310.00	278.50
92	OPTSTK	VEDL	28-JUL-2022	320.00	288.50

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93	OPTSTK	VEDL	28-JUL-2022	330.00	298.50
94	OPTSTK	VEDL	28-JUL-2022	340.00	308.50
95	OPTSTK	VEDL	28-JUL-2022	350.00	318.50
96	OPTSTK	VEDL	28-JUL-2022	360.00	328.50
97	OPTSTK	VEDL	28-JUL-2022	370.00	338.50
98	OPTSTK	VEDL	28-JUL-2022	380.00	348.50
99	OPTSTK	VEDL	28-JUL-2022	390.00	358.50
100	OPTSTK	VEDL	28-JUL-2022	400.00	368.50
101	OPTSTK	VEDL	28-JUL-2022	410.00	378.50
102	OPTSTK	VEDL	28-JUL-2022	420.00	388.50
103	OPTSTK	VEDL	28-JUL-2022	430.00	398.50
104	OPTSTK	VEDL	28-JUL-2022	440.00	408.50
105	OPTSTK	VEDL	28-JUL-2022	450.00	418.50
106	OPTSTK	VEDL	28-JUL-2022	460.00	428.50
107	OPTSTK	VEDL	28-JUL-2022	470.00	438.50
108	OPTSTK	VEDL	28-JUL-2022	480.00	448.50
109	OPTSTK	VEDL	28-JUL-2022	490.00	458.50
110	OPTSTK	VEDL	28-JUL-2022	500.00	468.50
111	OPTSTK	VEDL	28-JUL-2022	510.00	478.50
112	OPTSTK	VEDL	28-JUL-2022	520.00	488.50