



NOTICES

Notice No.	20210902-31	Notice Date	02 Sep 2021
Category	Corporate Actions	Segment	Derivatives
Subject	Adjustment of Futures and Options contracts in the security Vedanta Limited in Equity Derivative Segment		

Content

In pursuance of Exchange notice number 20180710-26 regarding Review of Adjustment of corporate actions for stock options, and in line with SEBI Master circular No SEBI/HO/MRD/DP/CIR/P/2016/135 dated December 16, 2016 trading members of Equity Derivatives Segment are hereby informed the following:

Company Vedanta Limited (Derivative Asset code – VEDL, Equity Scrip Code -500295) has informed Exchange that the Company has fixed September 09, 2021 as the Record Date for the purpose of Payment of Interim Dividend at the rate of Rs. 18.50/- per equity share for the financial year 2021-22.

In view of the above, the Exchange shall make the necessary adjustments for all the available Futures & Options contracts on the underlying scrip Vedanta Limited (Derivatives Asset Code – VEDL) on Wednesday, September 08, 2021, the 'ex-date' being Tuesday, September 07, 2021.

A) Adjustments for Options Contracts:

The full value of dividend i.e. Rs.18.50/- shall be deducted from all strike prices generated at the end of September 07,2021 and adjusted strike prices shall be available for trading w.e.f September 08,2021.

B) Adjustments for Futures Contracts:

The adjusted futures price will be arrived at reference rate less dividend amount Rs.18.50/-

The reference rate used will be daily mark to market settlement price of the relevant futures contract on September 07,2021. The adjusted rate shall be applicable as a base rate / previous close for trading on September 08, 2021.

For further details members are requested to contact their respective relationship manager.

For & on behalf of BSE Ltd,

Ketan Jantre
Sr.GM – Trading Operations

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AGM – Trading Operation