

National Stock Exchange of India Limited

Circular

Department: FUTURES & OPTIONS	
Download Ref No: NSE/FAOP/63827	Date: September 09, 2024
Circular Ref. No: 109/2024	

All Members,

DIVIDEND: Adjustment of Futures and Options contracts in the security VEDL

In pursuance of SEBI guidelines as prescribed from time to time for adjustments to futures and options contracts on announcement of corporate action, the members are informed of the following:

Particulars	Details
Symbol	VEDL
Company name	VEDANTA LIMITED
Type of corporate action	Dividend
Face value	Rs. 1/-
Dividend amount	Rs. 20/-
Ex-date & effective date	10-SEP-2024
Revised option strike prices*	Refer Annexure 1

* Adjustment details can be referred at below link.

<https://www.nseindia.com/products-services/equity-derivatives-corporate-actions-adjustments>

Other Important Points to be noted:

- The above changes shall be effective from the ex-date / effective date as given above table.
- The revised options strike/futures base prices and the lot size on account of adjustment would appear in decimal places and shall be rounded off to the nearest tick size and the lot size shall be rounded off to the nearest integer. The details would be available in the latest contract.gz file / MII contract and spread files.
- Members are advised to load the updated contract.gz / MII contract (NSE_FO_contract_ddmmyyyy.csv.gz) and spread (NSE_FO_spdcontract_ddmmyyyy.csv.gz) files on the trading application before trading on the ex-date / effective date. These files can be obtained from the directory faoftp/faocommon on the Extranet server.
- Additionally, the MII contract and spread files are also available on NSE website on the below path:
<https://www.nseindia.com/all-reports-derivatives>

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- The methodology for position adjustments shall be separately intimated by respective Clearing Corporation.

For and on behalf of
National Stock Exchange of India Limited

Aarti Surve
Chief Manager

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-SEP-2024	350.00	330.00
2	OPTSTK	VEDL	26-SEP-2024	360.00	340.00
3	OPTSTK	VEDL	26-SEP-2024	370.00	350.00
4	OPTSTK	VEDL	26-SEP-2024	380.00	360.00
5	OPTSTK	VEDL	26-SEP-2024	390.00	370.00
6	OPTSTK	VEDL	26-SEP-2024	400.00	380.00
7	OPTSTK	VEDL	26-SEP-2024	410.00	390.00
8	OPTSTK	VEDL	26-SEP-2024	420.00	400.00
9	OPTSTK	VEDL	26-SEP-2024	430.00	410.00
10	OPTSTK	VEDL	26-SEP-2024	440.00	420.00
11	OPTSTK	VEDL	26-SEP-2024	450.00	430.00
12	OPTSTK	VEDL	26-SEP-2024	460.00	440.00
13	OPTSTK	VEDL	26-SEP-2024	470.00	450.00
14	OPTSTK	VEDL	26-SEP-2024	480.00	460.00
15	OPTSTK	VEDL	26-SEP-2024	490.00	470.00
16	OPTSTK	VEDL	26-SEP-2024	500.00	480.00
17	OPTSTK	VEDL	26-SEP-2024	510.00	490.00
18	OPTSTK	VEDL	26-SEP-2024	520.00	500.00
19	OPTSTK	VEDL	26-SEP-2024	560.00	540.00
20	OPTSTK	VEDL	31-OCT-2024	400.00	380.00

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21	OPTSTK	VEDL	31-OCT-2024	410.00	390.00
22	OPTSTK	VEDL	31-OCT-2024	420.00	400.00
23	OPTSTK	VEDL	31-OCT-2024	430.00	410.00
24	OPTSTK	VEDL	31-OCT-2024	440.00	420.00
25	OPTSTK	VEDL	31-OCT-2024	450.00	430.00
26	OPTSTK	VEDL	31-OCT-2024	460.00	440.00
27	OPTSTK	VEDL	31-OCT-2024	470.00	450.00
28	OPTSTK	VEDL	31-OCT-2024	480.00	460.00
29	OPTSTK	VEDL	31-OCT-2024	490.00	470.00
30	OPTSTK	VEDL	31-OCT-2024	500.00	480.00
31	OPTSTK	VEDL	31-OCT-2024	510.00	490.00
32	OPTSTK	VEDL	31-OCT-2024	520.00	500.00
33	OPTSTK	VEDL	31-OCT-2024	560.00	540.00
34	OPTSTK	VEDL	28-NOV-2024	360.00	340.00
35	OPTSTK	VEDL	28-NOV-2024	400.00	380.00
36	OPTSTK	VEDL	28-NOV-2024	420.00	400.00
37	OPTSTK	VEDL	28-NOV-2024	440.00	420.00
38	OPTSTK	VEDL	28-NOV-2024	460.00	440.00
39	OPTSTK	VEDL	28-NOV-2024	480.00	460.00
40	OPTSTK	VEDL	28-NOV-2024	500.00	480.00
41	OPTSTK	VEDL	28-NOV-2024	520.00	500.00
42	OPTSTK	VEDL	28-NOV-2024	560.00	540.00