

National Stock Exchange Of India Limited**Department : FUTURES & OPTIONS**

Download Ref No: NSE/FAOP/39339

Date : November 05, 2018

Circular Ref. No: 107/2018

All Members,

Adjustment of Futures and Options contracts in the security VEDL

In pursuance of SEBI guidelines for adjustments to futures and options contracts on announcement of extra-ordinary dividend (i.e. over 5% of the market price of the underlying stock), decision of SEBI Advisory committee on derivatives, and in line with SEBI Master circular no SEBI/HO/MRD/DP/CIR/P/2016/135 dated December 16, 2016 and NSE circular no. FAOP38267 dated July 06, 2018; members are informed of the following:

Vedanta Limited has informed the Exchange that the Board of Directors at its meeting held on October 31, 2018 has declared an interim dividend of Rs. 17 per equity share i.e., 1700% on face value of Rs. 1 per share for the financial year 2018-19. The record date for the purpose of payment of dividend is November 10, 2018.

Symbol : **VEDL**
Corporate Action : Interim dividend of Rs. 17 per share*
Ex-date : November 06, 2018

***Note: - Dividend adjustment details can be referred at below link.**
https://www.nseindia.com/products/content/derivatives/equities/adjust_in_case_corp.htm

Adjustments for Futures Contracts:

Base price of the Futures contracts on November 06, 2018 will be reference rate less aggregate amount of dividend i.e. Rs. 17/-. 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. 17/- would be deducted from all the cum-dividend strike prices on the ex-dividend date.

The above changes shall be effective from November 06, 2018.

Members are advised to load the updated contract.gz file in the trading application before trading on November 06, 2018. 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 November 06, 2018 is given in Annexure 1.

**For and on behalf of
National Stock Exchange of India Limited**

**Abhijeet Sontakke
Chief Manager**

Toll Free No	Fax No	Email id
1800-266-0053	+91-22-26598449	msm@nse.co.in

Annexure-1

SR.NO	INSTRUMENT	SYMBOL	EXPIRY_DATE	OLD STRIKE PRICE	REVISED STRIKE PRICE
1	OPTSTK	VEDL	29-NOV-2018	150.00	133.00
2	OPTSTK	VEDL	29-NOV-2018	155.00	138.00
3	OPTSTK	VEDL	29-NOV-2018	160.00	143.00
4	OPTSTK	VEDL	29-NOV-2018	165.00	148.00
5	OPTSTK	VEDL	29-NOV-2018	170.00	153.00
6	OPTSTK	VEDL	29-NOV-2018	175.00	158.00
7	OPTSTK	VEDL	29-NOV-2018	180.00	163.00
8	OPTSTK	VEDL	29-NOV-2018	185.00	168.00
9	OPTSTK	VEDL	29-NOV-2018	190.00	173.00
10	OPTSTK	VEDL	29-NOV-2018	195.00	178.00
11	OPTSTK	VEDL	29-NOV-2018	200.00	183.00
12	OPTSTK	VEDL	29-NOV-2018	205.00	188.00
13	OPTSTK	VEDL	29-NOV-2018	210.00	193.00
14	OPTSTK	VEDL	29-NOV-2018	215.00	198.00
15	OPTSTK	VEDL	29-NOV-2018	220.00	203.00
16	OPTSTK	VEDL	29-NOV-2018	225.00	208.00
17	OPTSTK	VEDL	29-NOV-2018	230.00	213.00
18	OPTSTK	VEDL	29-NOV-2018	235.00	218.00
19	OPTSTK	VEDL	29-NOV-2018	240.00	223.00
20	OPTSTK	VEDL	29-NOV-2018	245.00	228.00
21	OPTSTK	VEDL	29-NOV-2018	250.00	233.00
22	OPTSTK	VEDL	29-NOV-2018	255.00	238.00
23	OPTSTK	VEDL	29-NOV-2018	260.00	243.00
24	OPTSTK	VEDL	29-NOV-2018	265.00	248.00
25	OPTSTK	VEDL	29-NOV-2018	270.00	253.00
26	OPTSTK	VEDL	29-NOV-2018	275.00	258.00
27	OPTSTK	VEDL	29-NOV-2018	280.00	263.00
28	OPTSTK	VEDL	29-NOV-2018	285.00	268.00
29	OPTSTK	VEDL	29-NOV-2018	290.00	273.00
30	OPTSTK	VEDL	29-NOV-2018	295.00	278.00
31	OPTSTK	VEDL	29-NOV-2018	300.00	283.00
32	OPTSTK	VEDL	29-NOV-2018	305.00	288.00

33	OPTSTK	VEDL	29-NOV-2018	310.00	293.00
34	OPTSTK	VEDL	29-NOV-2018	315.00	298.00
35	OPTSTK	VEDL	29-NOV-2018	320.00	303.00
36	OPTSTK	VEDL	27-DEC-2018	150.00	133.00
37	OPTSTK	VEDL	27-DEC-2018	155.00	138.00
38	OPTSTK	VEDL	27-DEC-2018	160.00	143.00
39	OPTSTK	VEDL	27-DEC-2018	165.00	148.00
40	OPTSTK	VEDL	27-DEC-2018	170.00	153.00
41	OPTSTK	VEDL	27-DEC-2018	175.00	158.00
42	OPTSTK	VEDL	27-DEC-2018	180.00	163.00
43	OPTSTK	VEDL	27-DEC-2018	185.00	168.00
44	OPTSTK	VEDL	27-DEC-2018	190.00	173.00
45	OPTSTK	VEDL	27-DEC-2018	195.00	178.00
46	OPTSTK	VEDL	27-DEC-2018	200.00	183.00
47	OPTSTK	VEDL	27-DEC-2018	205.00	188.00
48	OPTSTK	VEDL	27-DEC-2018	210.00	193.00
49	OPTSTK	VEDL	27-DEC-2018	215.00	198.00
50	OPTSTK	VEDL	27-DEC-2018	220.00	203.00
51	OPTSTK	VEDL	27-DEC-2018	225.00	208.00
52	OPTSTK	VEDL	27-DEC-2018	230.00	213.00
53	OPTSTK	VEDL	27-DEC-2018	235.00	218.00
54	OPTSTK	VEDL	27-DEC-2018	240.00	223.00
55	OPTSTK	VEDL	27-DEC-2018	245.00	228.00
56	OPTSTK	VEDL	27-DEC-2018	250.00	233.00
57	OPTSTK	VEDL	27-DEC-2018	255.00	238.00
58	OPTSTK	VEDL	27-DEC-2018	260.00	243.00
59	OPTSTK	VEDL	27-DEC-2018	265.00	248.00
60	OPTSTK	VEDL	27-DEC-2018	270.00	253.00
61	OPTSTK	VEDL	27-DEC-2018	275.00	258.00
62	OPTSTK	VEDL	27-DEC-2018	280.00	263.00
63	OPTSTK	VEDL	27-DEC-2018	285.00	268.00
64	OPTSTK	VEDL	27-DEC-2018	290.00	273.00
65	OPTSTK	VEDL	27-DEC-2018	295.00	278.00
66	OPTSTK	VEDL	27-DEC-2018	300.00	283.00
67	OPTSTK	VEDL	27-DEC-2018	305.00	288.00
68	OPTSTK	VEDL	27-DEC-2018	310.00	293.00
69	OPTSTK	VEDL	27-DEC-2018	315.00	298.00
70	OPTSTK	VEDL	27-DEC-2018	320.00	303.00
71	OPTSTK	VEDL	31-JAN-2019	150.00	133.00
72	OPTSTK	VEDL	31-JAN-2019	155.00	138.00
73	OPTSTK	VEDL	31-JAN-2019	160.00	143.00
74	OPTSTK	VEDL	31-JAN-2019	165.00	148.00
75	OPTSTK	VEDL	31-JAN-2019	170.00	153.00
76	OPTSTK	VEDL	31-JAN-2019	175.00	158.00
77	OPTSTK	VEDL	31-JAN-2019	180.00	163.00
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86	OPTSTK	VEDL	31-JAN-2019	225.00	208.00
87	OPTSTK	VEDL	31-JAN-2019	230.00	213.00
88	OPTSTK	VEDL	31-JAN-2019	235.00	218.00
89	OPTSTK	VEDL	31-JAN-2019	240.00	223.00
90	OPTSTK	VEDL	31-JAN-2019	245.00	228.00
91	OPTSTK	VEDL	31-JAN-2019	250.00	233.00
92	OPTSTK	VEDL	31-JAN-2019	255.00	238.00
93	OPTSTK	VEDL	31-JAN-2019	260.00	243.00
94	OPTSTK	VEDL	31-JAN-2019	265.00	248.00
95	OPTSTK	VEDL	31-JAN-2019	270.00	253.00
96	OPTSTK	VEDL	31-JAN-2019	275.00	258.00
97	OPTSTK	VEDL	31-JAN-2019	280.00	263.00
98	OPTSTK	VEDL	31-JAN-2019	285.00	268.00
99	OPTSTK	VEDL	31-JAN-2019	290.00	273.00
100	OPTSTK	VEDL	31-JAN-2019	295.00	278.00
101	OPTSTK	VEDL	31-JAN-2019	300.00	283.00
102	OPTSTK	VEDL	31-JAN-2019	305.00	288.00