

## NOTICES

<b>Notice No.</b>	20241128-70	<b>Notice Date</b>	28 Nov 2024
<b>Category</b>	Trading	<b>Segment</b>	Derivatives
<b>Subject</b>	Change in expiry day of Index derivatives contracts in Equity Derivatives Segment		

### Content

Trading members are hereby informed to note the following revision in expiry day of SENSEX, BANKEX and SENSEX50 index derivatives contracts with effect from January 1, 2025.

Contract period	Index	Existing Expiry Day	Revised Expiry Day (For all existing / new contracts expiring after January 3, 2025)
Weekly Contracts	SENSEX	Friday of every week	<b>Tuesday</b> of every week
Monthly Contracts	SENSEX	Last Friday of the expiry month	<b>Last Tuesday</b> of the expiry month
	BANKEX	Last Monday of the expiry month	
	SENSEX 50	Last Thursday of the expiry month	
Quarterly & Semi-annually Contracts	SENSEX	Last Friday of the expiry month	<b>Last Tuesday</b> of the expiry month

- 1 The expiry date for existing index futures and options contracts will be revised as mentioned in above table on end of day of December 31, 2024.
- 2 The expiry day of all existing derivatives contracts on SENSEX, BANKEX & SENSEX 50 expiring after January 3, 2025, will be revised to Tuesday.
  - *There will be no change in existing weekly derivatives contract of Sensex expiring on January 03, 2025.*
- 3 New Index derivatives contracts generated after January 01, 2025, will have expiry day as Tuesday.
- 4 The illustration of weekly and monthly expiry contracts with Tuesday as expiry day will be as per below table for contracts expiring in January 2025. Similar revision will be done in all forthcoming expiries thereafter.

Index	Contract period	Existing Expiry Date *	Revised Expiry Date *
SENSEX	Weekly	January 10, 2025	January 7, 2025 (Tuesday)
	Monthly	January 31, 2025	January 28, 2025 (Tuesday)
BANKEX	Monthly	January 27, 2025	January 28, 2025 (Tuesday)

SENSEX 50	Monthly	January 30, 2025	January 28, 2025 (Tuesday)
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*\*If expiry day is a trading holiday, then previous working day.*

Trading Members are requested to note that there is no change in other aspects of the contract specifications in the above-mentioned contracts except expiry day.

The details of the above-mentioned derivative contracts shall be available in derivatives contract master file generated at the end of day on December 31, 2024.

For & On behalf of BSE Ltd,

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