

Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

Notice to all Members,

Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

Pursuant to DGCX By-Laws and Clearing Rules of DCCC, the following is hereby notified:

The Exchange shall list additional cash settled Indian Single Stock Futures (SSF) on DGCX platform effective **Friday**, **December 08**, **2017**.

Details regarding new SSF Contracts can be found in the attached Annexures:

- Annexure 1 List of additional Indian SSF Futures Contract.
- Annexure 2 Contract specifications of cash settled additional Indian SSF (44 underlying stocks)
- Annexure 3 Contracts Calendar.
- Annexure 4 Fee Schedule.
- Annexure 5- Additional requirements related to trading of Single Stock Futures (SSF) Contracts outlining the risks associated with trading derivatives on underlying equities:

Members are requested to take note of the above.

For Dubai Gold & Commodities Exchange

Navin D'souza

**Director - Operations** 



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## Annexure 1 - List of additional cash settled Indian SSF.

SUMMARISED CONTRACT SPECIFICATIONS FOR ADDITIONAL SINGLE STOCK FUTURES					
SI No.	Company Name	DGCX Contract Symbol	Contract Size	Minimum Tick Size	Tick Value
1	ACC LTD.	DACC	5	0.05	0.25
2	Adani Ports and Special Economic Zone LTD.	DADANIPORTS	10	0.05	0.50
3	Ambuja Cements LTD.	DAMBUJACEM	25	0.05	1.25
4	Asian Paints LTD.	DASIANPAINT	5	0.05	0.25
5	Aurobindo Pharma LTD.	DAUROPHARMA	10	0.05	0.50
6	Bajaj Auto LTD.	DBAJAJAUTO	1	0.05	0.05
7	Bank of Baroda	DBANKBARODA	50	0.05	2.50
8	Bharat Petroleum Corporation LTD.	DBPCL	10	0.05	0.50
9	Bharti Airtel LTD.	DBHARTIARTL	10	0.05	0.50
10	Bharti Infratel LTD.	DINFRATEL	10	0.05	0.50
11	Bosch LTD.	DBOSCHLTD	1	0.05	0.05
12	Cipla LTD.	DCIPLA	10	0.05	0.50
13	Coal India LTD.	DCOALINDIA	25	0.05	1.25
14	Dr. Reddy's Laboratories LTD.	DDRREDDY	1	0.05	0.05
15	Eicher Motors LTD.	DEICHERMOT	1	0.05	0.05
16	GAIL (India) LTD.	DGAIL	10	0.05	0.50
17	HCL Technologies LTD.	DHCLTECH	10	0.05	0.50
18	Hero MotoCorp LTD.	DHEROMOTOCO	1	0.05	0.05
19	Hindalco Industries LTD.	DHINDALCO	25	0.05	1.25
20	Hindustan Unilever LTD.	DHINDUNILVR	5	0.05	0.25
21	Housing Development Finance Corporation LTD.	DHDFC	5	0.05	0.25
22	ITCLTD.	DITC	25	0.05	1.25
23	Indiabulls Housing Finance LTD.	DIBULHSGFIN	5	0.05	0.25
24	Indian Oil Corporation LTD.	DIOC	10	0.05	0.50
25	IndusInd Bank LTD.	DINDUSINDBK	5	0.05	0.25
26	Kotak Mahindra Bank LTD.	DKOTAKBANK	5	0.05	0.25
27	Lupin LTD.	DLUPIN	5	0.05	0.25
28	Mahindra & Mahindra LTD.	DMNM	5	0.05	0.25



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29	NTPC LTD.		DNTPC		50	0.05	2.50
30	Oil & Natural Gas Corporation LTD.		DONGC		25	0.05	1.25
31	Power Grid Corporation of India LTD.		DPOWER	GRID	25	0.05	1.25
32	Sun Pharmaceutical Indu	ıstries	DSUNPHA	ARMA	10	0.05	0.50
33	Tata Motors LTD DVR		DTATAMT	RDVR	25	0.05	1.25
34	Tata Power Co. LTD.		DTATAPO	WER	50	0.05	2.50
35	Tata Steel LTD.		DTATAST	EEL	10	0.05	0.50
36	Tech Mahindra LTD.		DTECHM		10	0.05	0.50
37	UltraTech Cement LTD.		DULTRAC	EMCO	1	0.05	0.05
38	Vedanta LTD.		DVEDL		25	0.05	1.25
39	Wipro LTD.		DWIPRO		25	0.05	1.25
40	Yes Bank LTD.		DYESBAN	IK	25	0.05	1.25
41	Zee Entertainment Enterprises LTD.		DZEEL		10	0.05	0.50
42	Bajaj Finance LTD		DBAJFINA	ANCE	5	0.05	0.25
43	Hindustan Petroleum Corporation LTD.		DHINDPE	TRO	10	0.05	0.50
44	UPL LTD.		DUPL		10	0.05	0.50
* Initial Margins are based on SPAN and subject to change from time to time							
For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price							
Last Trading Day INDIA		A SSF	Last 7	Thursday of	the Calendar	Month	
		the Last day			of the underly se market (sou		

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# <u>Annexure 2 – Contract Specifications of additional cash settled Indian SSF (44 instruments)</u>

2.1 Contract Specifications for ACC LTD.

Contract Specifications	Parameters
DGCX Contract Symbol	DACC
Underlying Equity	ACC LTD
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1808 / Ask 1808.05)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
Trading Months	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1808, the price band is USD 90.4 i.e. from (USD 1717.60 to USD 1898.40). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.2 Contract Specifications for Adani Ports and Special Economic Zone LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DADANIPORTS
Underlying Equity	Adani Ports and Special Economic Zone LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 434.20 / Ask 434.25)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
Trading Months	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 434, the price band is USD 21.70 i.e. from (USD 412.30 to USD 455.70). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.3 Contract Specifications for Ambuja Cements LTD.

Contract	Parameters
DGCX Contract Symbol	DAMBUJACEM
Underlying Equity	Ambuja Cements LTD.
Underlying Country	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 275 / Ask 275.05)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 275, the price band is USD 13.75 i.e. from (USD 261.25 to USD 288.75). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.4 Contract Specifications for Asian Paints LTD.

Contract	Parameters
DGCX Contract Symbol	DASIANPAINT
Underlying Equity	Asian Paints LTD.
<b>Underlying Country</b>	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1145.50 / Ask 1145.55)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
<b>Trading Days</b>	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1145, the price band is USD 57.25 i.e. from (USD 1087.75 to USD 1202.25). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.5 Contract Specifications for Aurobindo Pharma LTD.

Contract	Parameters
DGCX Contract Symbol	DAUROPHARMA
Underlying Equity	Aurobindo Pharma LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 790.10 / Ask 790.15)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 790, the price band is USD 39.50 i.e. from (USD 750.50 to USD 829.50). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2:** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.6 Contract Specifications for Bajaj Auto LTD.

Contract	Parameters
DGCX Contract Symbol	DBAJAJAUTO
Underlying Equity	Bajaj Auto LTD.
<b>Underlying Country</b>	India
Contract Size	1
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
<b>Settlement Currency</b>	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 3186.30 / Ask 3186.35)
Minimum Tick Size	0.05
Tick Value	USD 0.05
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 3186, the price band is USD 159.30 i.e. from (USD 3026.70 to USD 3345.30). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.7 Contract Specifications for Bank of Baroda LTD.

Contract	Parameters
DGCX Contract Symbol	DBANKBARODA
Underlying Equity	Bank of Baroda
<b>Underlying Country</b>	India
Contract Size	50
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 169.10 / Ask 169.15)
Minimum Tick Size	0.05
Tick Value	USD 2.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
Trading Months	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 169, the price band is USD 8.45 i.e. from (USD 160.55 to USD 177.45). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.8 Contract Specifications for Bharat Petroleum Corporation LTD.

Contract	Parameters
DGCX Contract Symbol	DBPCL
Underlying Equity	Bharat Petroleum Corporation LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
<b>Settlement Currency</b>	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 505.15 / Ask 505.20)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 505, the price band is USD 25.25 i.e. from (USD 479.75 to USD 530.25). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.9 Contract Specifications for Bharti Airtel LTD.

Contract	Parameters
DGCX Contract Symbol	DBHARTIARTL
Underlying Equity	Bharti Airtel LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 525.25 / Ask 525.30)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 525, the price band is USD 26.25 i.e. from (USD 498.75 to USD 551.25). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.10 Contract Specifications for Bharti Infratel LTD.

Contract	Parameters
DGCX Contract Symbol	DINFRATEL
Underlying Equity	Bharti Infratel LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 424.35 / Ask 424.40)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 424, the price band is USD 21.20 i.e. from (USD 402.80 to USD 445.20). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.11 Contract Specifications for Bosch LTD.

Contract	Parameters
DGCX Contract Symbol	DBOSCHLTD
Underlying Equity	Bosch LTD.
Underlying Country	India
Contract Size	1
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 20793.50 / Ask 20793.55)
Minimum Tick Size	0.05
Tick Value	USD 0.05
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 20793, the price band is USD 1039.65 i.e. from (USD 19753.35 to USD 21832.65). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.12 Contract Specifications for Cipla LTD.

Contract	Parameters
DGCX Contract Symbol	DCIPLA
Underlying Equity	Cipla LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
<b>Settlement Currency</b>	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 653.45/ Ask 653.50)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 653, the price band is USD 32.65 i.e. from (USD 620.35 to USD 685.65). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.13 Contract Specifications for Coal India LTD.

Contract	Parameters
DGCX Contract Symbol	DCOALINDIA
Underlying Equity	Coal India LTD.
Underlying Country	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 285.65 / Ask 285.70)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 285, the price band is USD 14.25 i.e. from (USD 270.75 to USD 299.25). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.14 Contract Specifications for Dr. Reddy's Laboratories LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DDRREDDY
Underlying Equity	Dr. Reddy's Laboratories LTD.
Underlying Country	India
Contract Size	1
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 2388.10 / Ask 2388.15)
Minimum Tick Size	0.05
Tick Value	USD 0.05
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 2388, the price band is USD 119.40 i.e. from (USD 2268.60 to USD 2507.40). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.15 Contract Specifications for Eicher Motors LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DEICHERMOT
Underlying Equity	Eicher Motors LTD.
Underlying Country	India
Contract Size	1
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 31000 / Ask 31000.05)
Minimum Tick Size	0.05
Tick Value	USD 0.05
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
<b>Trading Days</b>	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 31000, the price band is USD 1550 i.e. from (USD 29450 to USD 32550). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.16 Contract Specifications for GAIL (India) LTD.

Contract	Parameters
DGCX Contract Symbol	DGAIL
Underlying Equity	GAIL (India) LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 469.45 / Ask 469.50)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 469, the price band is USD 23.45 i.e. from (USD 445.55 to USD 492.45). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.17 Contract Specifications for HCL Technologies LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DHCLTECH
Underlying Equity	HCL Technologies LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 878.30/ Ask 878.35)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 878, the price band is USD 43.90 i.e. from (USD 834.10 to USD 921.90). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.18 Contract Specifications for Hero MotoCorp LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DHEROMOTOCO
Underlying Equity	Hero MotoCorp LTD.
Underlying Country	India
Contract Size	1
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 3698.25 / Ask 3698.30)
Minimum Tick Size	0.05
Tick Value	USD 0.05
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 3698, the price band is USD 184.90 i.e. from (USD 3513.10 to USD 3882.90). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.19 Contract Specifications for Hindalco Industries LTD.

Contract	Parameters
DGCX Contract Symbol	DHINDALCO
Underlying Equity	Hindalco Industries LTD.
Underlying Country	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 269.50 / Ask 269.55)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 269, the price band is USD 13.45 i.e. from (USD 255.55 to USD 282.45). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.20 Contract Specifications for Hindustan Unilever LTD.

Contract	Parameters
DGCX Contract Symbol	DHINDUNILVR
Underlying Equity	Hindustan Unilever LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1235.25 / Ask 1235.30)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1235, the price band is USD 61.75 i.e. from (USD 1173.25 to USD 1296.75). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.21 Contract Specifications for Housing Development Finance Corporation LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DHDFC
Underlying Equity	Housing Development Finance Corporation LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1780.45 / Ask 1780.50)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1780, the price band is USD 89 i.e. from (USD 1691 to USD 1869). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.22 Contract Specifications for ITC LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DITC
Underlying Equity	ITC LTD.
<b>Underlying Country</b>	India
Contract Size	25
<b>Notional Contract Value</b>	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 263.25 / Ask 263.30)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 263, the price band is USD 13.15 i.e. from (USD 249.85 to USD 276.15). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.23 Contract Specifications for Indiabulls Housing Finance LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DIBULHSGFIN
Underlying Equity	Indiabulls Housing Finance LTD
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1203 / Ask 1203.05)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1203, the price band is USD 60.15 i.e. from (USD 1142.85 to USD 1263.15). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.24 Contract Specifications for Indian Oil Corporation LTD.

Contract	Parameters
DGCX Contract Symbol	DIOC
Underlying Equity	Indian Oil Corporation LTD.
<b>Underlying Country</b>	India
Contract Size	10
<b>Notional Contract Value</b>	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 398.10 / Ask 398.15)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
<b>Trading Days</b>	Monday through Friday
<b>Trading Hours</b>	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 398, the price band is USD 19.90 i.e. from (USD 378.10 to USD 417.90). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.25 Contract Specifications for IndusInd Bank LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DINDUSINDBK
Underlying Equity	IndusInd Bank LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1637 / Ask 1637.05)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1637, the price band is USD 81.85 i.e. from (USD 1555.15 to USD 1718.85). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.26 Contract Specifications for Kotak Mahindra Bank LTD.

Contract	Parameters
DGCX Contract Symbol	DKOTAKBANK
Underlying Equity	Kotak Mahindra Bank LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1020.65 / Ask 1020.70)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1020, the price band is USD 51 i.e. from (USD 969 to USD 1071). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.27 Contract Specifications for Lupin LTD.

Contract	Parameters
DGCX Contract Symbol	DLUPIN
Underlying Equity	Lupin LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 840.25 / Ask 840.30)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
<b>Trading Days</b>	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 840, the price band is USD 42 i.e. from (USD 798 to USD 882). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.28 Contract Specifications for Mahindra & Mahindra LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DMNM
Underlying Equity	Mahindra & Mahindra LTD.
Underlying Country	India
Contract Size	5
Notional Contract Value	(Price * Contract Size) in USD
Trading Currency	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1367.25 / Ask 1367.30)
Minimum Tick Size	0.05
Tick Value	USD 0.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1367, the price band is USD 68.35 i.e. from (USD 1298.65 to USD 1435.35). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.29 Contract Specifications for NTPC LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DNTPC
Underlying Equity	NTPC LTD.
<b>Underlying Country</b>	India
Contract Size	50
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 179.60 / Ask 179.65)
Minimum Tick Size	0.05
Tick Value	USD 2.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 179, the price band is USD 8.95 i.e. from (USD 170.05 to USD 187.95). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.30 Contract Specifications for Oil & Natural Gas Corporation LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DONGC
Underlying Equity	Oil & Natural Gas Corporation LTD.
<b>Underlying Country</b>	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 198.80 / Ask 198.85)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 198, the price band is USD 9.90 i.e. from (USD 188.10 to USD 207.90). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.31 Contract Specifications for Power Grid Corporation of India LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DPOWERGRID
Underlying Equity	Power Grid Corporation of India LTD.
Underlying Country	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 208.40 / Ask 208.45)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 208, the price band is USD 10.40 i.e. from (USD 197.60 to USD 218.40). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S,3,



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

## 2.32 Contract Specifications for Sun Pharmaceutical Industries LTD.

Contract	Parameters
<b>DGCX Contract Symbol</b>	DSUNPHARMA
Underlying Equity	Sun Pharmaceutical Industries LTD.
Underlying Country	India
Contract Size	10
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
<b>Settlement Currency</b>	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 541.65 / Ask 541.70)
Minimum Tick Size	0.05
Tick Value	USD 0.50
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 541, the price band is USD 27.05 i.e. from (USD 513.95 to USD 568.05). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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## 2.33 Contract Specifications for Tata Motors LTD DVR.

Contract	Parameters
DGCX Contract Symbol	DTATAMTRDVR
Underlying Equity	Tata Motors LTD DVR
<b>Underlying Country</b>	India
Contract Size	25
Notional Contract Value	(Price * Contract Size) in USD
<b>Trading Currency</b>	USD
Settlement Currency	USD
Price Quote	Underlying Equity price expressed in USD (example: Bid: 255.05 / Ask 255.10)
Minimum Tick Size	0.05
Tick Value	USD 1.25
Settlement Basis	Cash Settled in USD
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)
Trading Days	Monday through Friday
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread
Last Trading Day **	Last Thursday of the Calendar Month
New Contract Listing	Business Day immediately following the Last Trading Day
Wholesale Trades	Minimum permitted block size is 100 lots
Max Open Position Limit	As determined by exchange from time to time
Max Order Size	1,000 lots
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time
Calendar Spread Margin	100% benefit is offered on calendar spread positions
Daily Price Movement limit	No Limit, Note 1*

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 255, the price band is USD 12.75 i.e. from (USD 242.25 to USD 267.75). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.34 Contract Specifications for Tata Power Co. LTD.

Contract	Parameters			
DGCX Contract Symbol	DTATAPOWER			
Underlying Equity	Tata Power Co. LTD.			
Underlying Country	India			
Contract Size	50			
Notional Contract Value	(Price * Contract Size) in USD			
Trading Currency	USD			
<b>Settlement Currency</b>	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 84.60 / Ask 84.65)			
Minimum Tick Size	0.05			
Tick Value	USD 2.50			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
<b>Trading Days</b>	Monday through Friday			
<b>Trading Hours</b>	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 84, the price band is USD 4.20 i.e. from (USD 79.80 to USD 88.20). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.35 Contract Specifications for Tata Steel LTD.

Contract	Parameters			
DGCX Contract Symbol	DTATASTEEL			
Underlying Equity	Tata Steel LTD.			
<b>Underlying Country</b>	India			
Contract Size	10			
Notional Contract Value	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 702.60 / Ask 702.65)			
Minimum Tick Size	0.05			
Tick Value	USD 0.50			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 703, the price band is USD 35.15 i.e. from (USD 667.85 to USD 738.15). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.36 Contract Specifications for Tech Mahindra LTD.

Contract	Parameters			
DGCX Contract Symbol	DTECHM			
Underlying Equity	Tech Mahindra LTD.			
Underlying Country	India			
Contract Size	10			
Notional Contract Value	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 469.30 / Ask 469.35)			
Minimum Tick Size	0.05			
Tick Value	USD 0.50			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 469, the price band is USD 23.45 i.e. from (USD 445.55 to USD 492.45). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.37 Contract Specifications for UltraTech Cement LTD.

Contract	Parameters			
DGCX Contract Symbol	DULTRACEMCO			
Underlying Equity	UltraTech Cement LTD.			
Underlying Country	India			
Contract Size	1			
Notional Contract Value	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
<b>Settlement Currency</b>	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 4432.05 / Ask 4432.10)			
Minimum Tick Size	0.05			
Tick Value	USD 0.05			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 4432, the price band is USD 221.60 i.e. from (USD 4210.40 to USD 4653.60). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.38 Contract Specifications for Vedanta LTD.

Contract	Parameters			
DGCX Contract Symbol	DVEDL			
Underlying Equity	Vedanta LTD.			
Underlying Country	India			
Contract Size	25			
Notional Contract Value	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 337.50 / Ask 337.55)			
Minimum Tick Size	0.05			
Tick Value	USD 1.25			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 337, the price band is USD 16.85 i.e. from (USD 320.15 to USD 353.85). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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#### 2.39 Contract Specifications for Wipro LTD.

Contract	Parameters			
DGCX Contract Symbol	DWIPRO			
Underlying Equity	Wipro LTD.			
Underlying Country	India			
Contract Size	25			
Notional Contract Value	(Price * Contract Size) in USD			
Trading Currency	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 307.75 / Ask 307.80)			
Minimum Tick Size	0.05			
Tick Value	USD 1.25			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 307, the price band is USD 15.35 i.e. from (USD 291.65 to USD 322.35). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# 2.40 Contract Specifications for Yes Bank LTD.

Contract	Parameters			
DGCX Contract Symbol	DYESBANK			
Underlying Equity	Yes Bank LTD.			
<b>Underlying Country</b>	India			
Contract Size	25			
Notional Contract Value	(Price * Contract Size) in USD			
Trading Currency	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 313.60 / Ask 313.65)			
Minimum Tick Size	0.05			
Tick Value	USD 1.25			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 313, the price band is USD 15.65 i.e. from (USD 297.35 to USD 328.65). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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#### 2.41 Contract Specifications for Zee Entertainment Enterprises LTD.

Contract	Parameters			
DGCX Contract Symbol	DZEEL			
Underlying Equity	Zee Entertainment Enterprises LTD.			
<b>Underlying Country</b>	India			
Contract Size	10			
<b>Notional Contract Value</b>	(Price * Contract Size) in USD			
Trading Currency	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 540.25 / Ask 540.30)			
Minimum Tick Size	0.05			
Tick Value	USD 0.50			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 540, the price band is USD 27 i.e. from (USD 513 to USD 567). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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#### 2.42 Contract Specifications for Bajaj Finance LTD.

Contract	Parameters			
<b>DGCX Contract Symbol</b>	DBAJFINANCE			
Underlying Equity	Bajaj Finance LTD			
<b>Underlying Country</b>	India			
Contract Size	5			
Notional Contract Value	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
Settlement Currency	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 1797.25 / Ask 1797.30)			
Minimum Tick Size	0.05			
Tick Value	USD 0.25			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
Trading Days	Monday through Friday			
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 1797, the price band is USD 89.85 i.e. from (USD 1707.15 to USD 1886.85). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2 :** In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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#### 2.43 Contract Specifications for Hindustan Petroleum Corporation LTD.

Contract	Parameters		
DGCX Contract Symbol	DHINDPETRO		
Underlying Equity	Hindustan Petroleum Corporation LTD		
Underlying Country	India		
Contract Size	10		
Notional Contract Value	(Price * Contract Size) in USD		
<b>Trading Currency</b>	USD		
Settlement Currency	USD		
Price Quote	Underlying Equity price expressed in USD (example: Bid: 421.55 / Ask 421.60)		
Minimum Tick Size	0.05		
Tick Value	USD 0.50		
Settlement Basis	Cash Settled in USD		
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)		
<b>Trading Days</b>	Monday through Friday		
Trading Hours	0700 hrs 2355 hrs. Dubai time (GMT+4)		
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread		
Last Trading Day **	Last Thursday of the Calendar Month		
New Contract Listing	Business Day immediately following the Last Trading Day		
Wholesale Trades	Minimum permitted block size is 100 lots		
Max Open Position Limit	As determined by exchange from time to time		
Max Order Size	1,000 lots		
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time		
Calendar Spread Margin	100% benefit is offered on calendar spread positions		
Daily Price Movement limit	No Limit, Note 1*		

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 421, the price band is USD 21.05 i.e. from (USD 399.95 to USD 442.05). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



Subject: Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

#### 2.44 Contract Specifications for UPL LTD.

Contract	Parameters			
<b>DGCX Contract Symbol</b>	DUPL			
Underlying Equity	UPL LTD			
<b>Underlying Country</b>	India			
Contract Size	10			
<b>Notional Contract Value</b>	(Price * Contract Size) in USD			
<b>Trading Currency</b>	USD			
<b>Settlement Currency</b>	USD			
Price Quote	Underlying Equity price expressed in USD (example: Bid: 749.80 / Ask 749.85)			
Minimum Tick Size	0.05			
Tick Value	USD 0.50			
Settlement Basis	Cash Settled in USD			
Final Cash Settlement Price	Based on the market closing price of the underlying on the Last day of Trading in the home market (source: public domain)			
<b>Trading Days</b>	Monday through Friday			
<b>Trading Hours</b>	0700 hrs 2355 hrs. Dubai time (GMT+4)			
<b>Trading Months</b>	First three (3) serial months and 2 calendar spread			
Last Trading Day **	Last Thursday of the Calendar Month			
New Contract Listing	Business Day immediately following the Last Trading Day			
Wholesale Trades	Minimum permitted block size is 100 lots			
Max Open Position Limit	As determined by exchange from time to time			
Max Order Size	1,000 lots			
Initial Margin based on SPAN	Based on SPAN, subject to change from time to time			
Calendar Spread Margin	100% benefit is offered on calendar spread positions			
Daily Price Movement limit	No Limit, Note 1*			

**Note 1\*:** For the avoidance of 'fat finger' errors price band shall be 5% from previous settlement price e.g. if previous settlement price is USD 750, the price band is USD 37.50 i.e. from (USD 712.50 to USD 787.50). Exchange shall relax the intra-day price range for the prices of the contract approaching the 5% limit.

**Note 2**: In case of specific Corporate Action the Exchange may affect an early Cash Only Settlement of all existing Contracts on the relevant SSF on the last Cum-Date in relation to the Corporate Action as provided in DGCX By-Laws S.3.



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# **Annexure 3 - Contracts Calendar**

Contract Symbol	Contract Month	Trading Start Date	Last Trading Date
For all Indian equity based Single Stock Futures	December 2017	08 <sup>th</sup> December 2017	28 <sup>th</sup> December 2017
	January 2018	08 <sup>th</sup> December 2017	25 <sup>th</sup> January 2018
	February 2018	08 <sup>th</sup> December 2017	22 <sup>nd</sup> February 2018
	Calendar Spread (M1-M2)	08 <sup>th</sup> December 2017	28 <sup>th</sup> December 2017
	Calendar Spread (M2-M3)	08 <sup>th</sup> December 2017	25 <sup>th</sup> January 2018

# **Annexure 4 - Fee Schedule**

Fees	Per side per lot (US \$)	
Trade Fee	0.15	
Clearing Fee	0.10	
SCA Fee	0.006*	

<sup>\*</sup> SCA fee are subject to value of the Contract. In event that a contract value exceeds USD 10,000, SCA fee applicable shall be USD 0.03.



**Subject:** Listing of additional Cash settled Indian Single Stock Futures (SSF) Contracts

# <u>Annexure 5: Additional Requirements Related to trading of Single Stock Futures</u> (SSF) Contracts

All Clients trading on SSF contracts should be advised to read the risk associated with trading derivatives on such underlying equities and accordingly duly sign the document:

This document contains additional requirements that must be disclosed, read, and understood by the Client wishing to engage in the trading of Single Stock Futures (SSF) on DGCX. Clients are required to sign and acknowledge this statement prior to commencement of trading SSF Contracts on DGCX.

The Client understands fully the risks associated with trading derivatives on such underlying equities:

- DGCX does not list or trade cash equities as primary exchange. The underlying equity
  to the Single Stock Futures will be listed in the underlying country which could
  potentially lead to additional risk elements which should be carefully considered before
  engaging in trading the SSF contracts.
- 2. Client is aware of the risks associated with delays in disclosure information wherein under certain market conditions; the prices of SSF Contracts on DGCX may not maintain their expected relationships to its underlying security prices. These pricing disparities could occur due to a variety of reasons and have an impact of both positions and active orders in SSF Contracts. These conditions include but are not limited to:
  - a. delay in the information availability about the corporate action announcement or associated price-sensitive news in the underlying security,
  - b. the primary market for the underlying securities is closed or halted,
  - c. the primary market for a given Single Stock Futures contract or underlying securities is illiquid.

The Client is advised of the following regulatory requirements, which must be met in order to engage in trading of SSF on DGCX, and as mandated by the Securities and Commodities Authority (SCA):

- 1. Client must have cash or investments in financial assets of a minimum value of AED 100 000
- 2. Client must have experience of at least two (2) years of trading in a market where stock futures are listed and traded.



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The Client confirms and acknowledges that it has read the above additional requirements and understands its responsibility in disclosing said information, and agrees to assume the risks that are associated with trading in Single Stock Futures on DGCX.

Signature:	Date:	
Client Name :	Place:	
FOR INTERNAL OFF Verified By Company		
Name:	Designation:	
Signature :	Date:	