

Notice No.: TRDG-2016-014

Issue Date: May 11, 2016

Subject: Listing of additional Indian Rupee Option Contract and Strikes

Notice to all Members,

Subject: Listing of additional Indian Rupee Option Contract and Strikes

In pursuance of DGCX By-Laws, the Clearing Rules of the DCCC, Notice No. TRDG-2014-023 dated July 01, 2014 and Notice No. TRDG-2014-046 dated December 29, 2014; Members are hereby notified of changes with regards to the Indian Rupee Option Contracts.

Amendment Details:

1. **Delivery Months:** The near two (2) Contract month shall be available at all times.
2. **Available Strike Prices:**
 - a. For each INR Option series, there shall be an INR option chain with a strike interval of INR 0.25 converted into US cents equivalent in 2 decimal points.
 - b. At the outset, INR option chain will be available at an interval of INR 10.00 from the at the money strike converted into US cents equivalent in 2 decimal points.
 - c. At all times, a minimum of 12 In-The-Money, 1 Near-The-Money and 12 Out-Of-The Money (25 CE and 25 PE strikes) strikes be available.

The above amendments shall be effective from **Friday, May 20, 2016** for the newly listed Contracts

Members are requested to take note of the revisions above.

For Dubai Gold & Commodities Exchange

Navin D'souza
Director - Operations