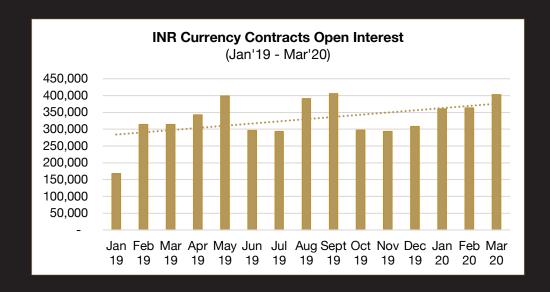


# **DGCX's Indian Rupee Currency Contracts**

## "The world's largest pool of offshore liquidity"

The DGCX Group, the Middle East's largest commodity exchange and clearing house, makes available for trading a suite of Indian Rupee (INR) Currency Contracts which provides market participants with access to the world's largest pool of offshore liquidity. These Contracts are vital tools for those managing US Dollar/Indian Rupee exposure or who simply want to take advantage of trading opportunities.



#### The Contracts which are offered include:

- Monthly Indian Rupee Futures Contract (DINR)
- Mini Indian Rupee Futures Contract (DINRM)
- Monthly Indian Rupee Options Contract (DINRO)
- Indian Rupee Index Futures Contract (DINRI)

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### These Contracts all have the following features:

- Available for trading 07:00 23:55 (Dubai time) (08:30 01:25 Mumbai time)
- All cash-settled against the official US Dollar/Indian Rupee rate as published by the Financial Benchmarks India Pvt Ltd (FBIL)
- Co-location facilities available for low-latency market participants
- 50% trade fee discount for Block Trades and Asset Allocations
- Block trades on INR and INRI amounting to \$5.6 billion executed since January 2019
- Initial margins calculated using 1-day historical price movements based on SPAN methodology
- · Calendar spread margin offsets available for DINR, DINRM and DINRI contracts
- · Inter-commodity spread margin offsets available for DINR, DINRM and DINRI contracts

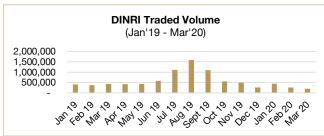
Contract	DINR
Nominal Amount	INR 2,000,000
Tick Size	\$0.01
Tick Value	\$2.00
No. of Delivery Months Listed	Monthly contracts for 12 months forward

DINR Traded Volume (Jan'19 - Mar'20)		
1,500,000 -		
1,000,000 —	teteta dia anchi	
500,000 -		
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14, (8, 44, 45, 48, 71, 71, 47, 48, 68, 00, 40, 48, 14, (8, 44,		

Contract	DINRM
Nominal Amount	INR 200,000
Tick Size	\$0.01
Tick Value	\$0.20
No. of Delivery Months Listed	Monthly contracts for 12 months forward







Contract	DINRO
Nominal Amount	INR 2,000,000
Tick Size	\$0.01
Tick Value	\$2.00
Exercise Price Intervals	INR 0.25 converted to USD to 2 decimal places.
No. of Strikes Listed	41 (20 In-the-Money; 20 Out-the-Money; and 1 At-the-Money)
No. of Delivery Months Listed	Monthly contracts for 12 months forward

#### **For Further Information Contact:**

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