

## **US Dollar Index® Options**

## **Contract Specifications**

| Description             |  |
|-------------------------|--|
| Unit of Trading         | One futures contract (\$1000 X Index value)  |
| Contract Symbol         | DX   |
| Quotation               | US Dollar Index points, calculated to three decimal places .010 = \$10   |
| Tick Size               | .005 = \$5   |
| Contract Series         | Four months in the March/June/September/December quarterly cycle and the nearest two calendar months.  |
|                         | For a serial option, the futures contract underlying the option is the next quarterly futures contract   |
| Price Limits            | The DX contract has no price limits  |
| Strike Price Increments | Intervals of one half of one U.S. Dollar Index trading point (0.50).   |
| Price Quotation         | Price quoted in US Dollar Index points out to 3 decimal places.  |
| Last Trading Day        | Two Fridays before the third Wednesday of the expiring contract month  |
| Final Settlement        | The US Dollar Index is physically settled on the third Wednesday of the expiration month against six component currencies (euro, Japanese yen, British pound, Canadian dollar, Swedish krona and Swiss franc) in their respective percentage weights in the Index. Settlement rates may be quoted to three decimal places. |

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Additional Information

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**Position Limit** 

The DX contract has no position limits.