

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.