

Notice No.: TRDG-2017-019

Issue Date: June 30, 2017

Subject: Listing of additional Delivery Months, Calendar Spreads and amendment to the “Cash Settlement Day” of the cash settled WTI Light Sweet Crude Oil Futures Contracts and Brent Crude Oil Futures Contracts

Notice to all Members,

Subject: Listing of additional Delivery Months, Calendar Spreads and amendment to the “Cash Settlement Day” of the cash settled WTI Light Sweet Crude Oil Futures Contracts and Brent Crude Oil Futures Contracts

In pursuance of DGCX By-Laws, DCCC Clearing Rules, Notice No. TRDG-2008-019 dated May 20, 2008 and Notice No. TRDG-2016-039 dated November 11, 2016 the following is hereby notified:

The Exchange shall list additional delivery months, Calendar Spreads and amend the “Cash Settlement Day” of the WTI Sweet Crude Oil Futures Contracts and Brent Crude Oil Futures Contracts effective **Friday, July 14, 2017**. Accordingly, Members will have Month 1 (M1) to Month 18 (M18) Delivery Months available for trading.

Additionally, the Exchange will also list Calendar Spread contracts for cash settled WTI Light Sweet Crude Oil Futures Contracts and Brent Crude Oil Futures Contracts on the above delivery months in a phased manner as below

- (A) 36 Calendar Spreads between M1-M9 will be available for trading from **Friday, July 14, 2017**
- (B) 30 Calendar Spreads between M10-M12 will be available for trading from **Friday, July 28, 2017**
- (C) 87 Calendar Spreads between M13-M18 will be available for trading from **Friday, August 04, 2017**

Details about these additional Contracts can be found in the attached annexure:

Annexure 1: Listing of additional Delivery months to the existing Delivery Months schedule

Annexure 2: Amendment to the “Cash Settlement Day”

Annexure 3: Listing of additional Calendar Spreads

Members may also note that 100% Initial Margin benefit is offered on all Calendar Spread Positions.

Members are requested to take note of the revisions above.

For Dubai Gold & Commodities Exchange

Navin D’souza
Director – Operations

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Annexure 1: Listing of additional Delivery months to the existing delivery months schedule

Additional Five (5) Delivery Months will be added to the existing Delivery Months schedule of the Cash settled WTI Light Sweet Crude Oil Futures Contracts as below:

Delivery Month	Month	Contract	Start Date	Last Day of Trading
Aug-18	M13	DWTI-20180719	14-Jul-17	19-Jul-18
Sep-18	M14	DWTI-20180820	14-Jul-17	20-Aug-18
Oct-18	M15	DWTI-20180919	14-Jul-17	19-Sep-18
Nov-18	M16	DWTI-20181019	14-Jul-17	19-Oct-18
Jan-19	M18	DWTI-20181218	14-Jul-17	18-Dec-18

Additional Fifteen (15) Delivery Months will be added to the existing Delivery Months schedule of the Cash settled Brent Crude Oil Futures Contracts as below:

Delivery Month	Month	Contract	Start Date	Last Day of Trading
Dec-17	M4	DBRC-20171030	14-Jul-17	30-Oct-17
Jan-18	M5	DBRC-20171129	14-Jul-17	29-Nov-17
Feb-18	M6	DBRC-20171228	14-Jul-17	28-Dec-17
Mar-18	M7	DBRC-20180130	14-Jul-17	30-Jan-18
Apr-18	M8	DBRC-20180227	14-Jul-17	27-Feb-18
May-18	M9	DBRC-20180328	14-Jul-17	28-Mar-18
Jun-18	M10	DBRC-20180427	14-Jul-17	27-Apr-18
Jul-18	M11	DBRC-20180530	14-Jul-17	30-May-18
Aug-18	M12	DBRC-20180628	14-Jul-17	28-Jun-18
Sep-18	M13	DBRC-20180730	14-Jul-17	30-Jul-18
Oct-18	M14	DBRC-20180830	14-Jul-17	30-Aug-18
Nov-18	M15	DBRC-20180927	14-Jul-17	27-Sept-18
Dec-18	M16	DBRC-20181030	14-Jul-17	30-Oct-18
Jan-19	M17	DBRC-20181129	14-Jul-17	29-Nov-18
Feb-19	M18	DBRC-20181228	14-Jul-17	28-Dec-18

Annexure 2: Amendment to the “Cash Settlement Day” of the cash settled WTI Sweet Crude Oil Futures Contracts and Brent Crude Oil Futures Contracts

Amendment Details:

Contract specification [#]	Notified earlier	Amended Now
Cash Settlement Day	The Business day following the Last Day of Trading	Last Day of Trading

[#] Amendment to the Cash Settlement day for the existing futures contracts will be updated on July 13, 2017

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Annexure 3: Listing of additional Calendar Spreads

152 additional Calendar Spread contracts in Cash settled WTI Light Sweet Crude Oil Futures Contracts will be listed as below

	M1	M2	M3	M4	M5	M6	M7	M8	M9	M10	M11	M12	M13	M14	M15	M16	M17	M18
M1		M1-M2	M1-M3	M1-M4	M1-M5	M1-M6	M1-M7	M1-M8	M1-M9	M1-M10	M1-M11	M1-M12	M1-M13	M1-M14	M1-M15	M1-M16	M1-M17	M1-M18
M2			M2-M3	M2-M4	M2-M5	M2-M6	M2-M7	M2-M8	M2-M9	M2-M10	M2-M11	M2-M12	M2-M13	M2-M14	M2-M15	M2-M16	M2-M17	M2-M18
M3				M3-M4	M3-M5	M3-M6	M3-M7	M3-M8	M3-M9	M3-M10	M3-M11	M3-M12	M3-M13	M3-M14	M3-M15	M3-M16	M3-M17	M3-M18
M4					M4-M5	M4-M6	M4-M7	M4-M8	M4-M9	M4-M10	M4-M11	M4-M12	M4-M13	M4-M14	M4-M15	M4-M16	M4-M17	M4-M18
M5						M5-M6	M5-M7	M5-M8	M5-M9	M5-M10	M5-M11	M5-M12	M5-M13	M5-M14	M5-M15	M5-M16	M5-M17	M5-M18
M6							M6-M7	M6-M8	M6-M9	M6-M10	M6-M11	M6-M12	M6-M13	M6-M14	M6-M15	M6-M16	M6-M17	M6-M18
M7								M7-M8	M7-M9	M7-M10	M7-M11	M7-M12	M7-M13	M7-M14	M7-M15	M7-M16	M7-M17	M7-M18
M8									M8-M9	M8-M10	M8-M11	M8-M12	M8-M13	M8-M14	M8-M15	M8-M16	M8-M17	M8-M18
M9										M9-M10	M9-M11	M9-M12	M9-M13	M9-M14	M9-M15	M9-M16	M9-M17	M9-M18
M10											M10-M11	M10-M12	M10-M13	M10-M14	M10-M15	M10-M16	M10-M17	M10-M18
M11												M11-M12	M11-M13	M11-M14	M11-M15	M11-M16	M11-M17	M11-M18
M12													M12-M13	M12-M14	M12-M15	M12-M16	M12-M17	M12-M18
M13														M13-M14	M13-M15	M13-M16	M13-M17	M13-M18
M14															M14-M15	M14-M16	M14-M17	M14-M18
M15																M15-M16	M15-M17	M15-M18
M16																	M16-M17	M16-M18
M17																		M17-M18
M18																		

Launch date = 14JUL2017
Launch date = 28JUL2017
Launch date = 04AUG2017
Already listed contract

151 additional Calendar Spread in Cash settled Brent Crude Oil Futures Contracts will be listed as below

	M1	M2	M3	M4	M5	M6	M7	M8	M9	M10	M11	M12	M13	M14	M15	M16	M17	M18
M1		M1-M2	M1-M3	M1-M4	M1-M5	M1-M6	M1-M7	M1-M8	M1-M9	M1-M10	M1-M11	M1-M12	M1-M13	M1-M14	M1-M15	M1-M16	M1-M17	M1-M18
M2			M2-M3	M2-M4	M2-M5	M2-M6	M2-M7	M2-M8	M2-M9	M2-M10	M2-M11	M2-M12	M2-M13	M2-M14	M2-M15	M2-M16	M2-M17	M2-M18
M3				M3-M4	M3-M5	M3-M6	M3-M7	M3-M8	M3-M9	M3-M10	M3-M11	M3-M12	M3-M13	M3-M14	M3-M15	M3-M16	M3-M17	M3-M18
M4					M4-M5	M4-M6	M4-M7	M4-M8	M4-M9	M4-M10	M4-M11	M4-M12	M4-M13	M4-M14	M4-M15	M4-M16	M4-M17	M4-M18
M5						M5-M6	M5-M7	M5-M8	M5-M9	M5-M10	M5-M11	M5-M12	M5-M13	M5-M14	M5-M15	M5-M16	M5-M17	M5-M18
M6							M6-M7	M6-M8	M6-M9	M6-M10	M6-M11	M6-M12	M6-M13	M6-M14	M6-M15	M6-M16	M6-M17	M6-M18
M7								M7-M8	M7-M9	M7-M10	M7-M11	M7-M12	M7-M13	M7-M14	M7-M15	M7-M16	M7-M17	M7-M18
M8									M8-M9	M8-M10	M8-M11	M8-M12	M8-M13	M8-M14	M8-M15	M8-M16	M8-M17	M8-M18
M9										M9-M10	M9-M11	M9-M12	M9-M13	M9-M14	M9-M15	M9-M16	M9-M17	M9-M18
M10											M10-M11	M10-M12	M10-M13	M10-M14	M10-M15	M10-M16	M10-M17	M10-M18
M11												M11-M12	M11-M13	M11-M14	M11-M15	M11-M16	M11-M17	M11-M18
M12													M12-M13	M12-M14	M12-M15	M12-M16	M12-M17	M12-M18
M13														M13-M14	M13-M15	M13-M16	M13-M17	M13-M18
M14															M14-M15	M14-M16	M14-M17	M14-M18
M15																M15-M16	M15-M17	M15-M18
M16																	M16-M17	M16-M18
M17																		M17-M18
M18																		

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