

Notice No.: TRDG-2017-031

Issue Date: October 18, 2017

Subject: Listing of additional Calendar Spreads in Indian Rupee Mini Futures Contracts

Notice to all Members,

Subject: Listing of additional Calendar Spreads in Indian Rupee Mini Futures Contracts

Pursuant to DGCX By-Laws, DCCC Clearing Rules, Notice No. TRDG-2013-012 dated March 21, 2013 the following is hereby notified:

The Exchange shall list the following additional spread contracts in Indian Rupee Mini Futures:

Sixteen (16) new Calendar Spread contracts in Indian Rupee Mini Futures Contracts:

Instrument	Description	Spread Contract
DINRM	First month ('M1') v/s the third month ('M3')	M1-M3
	First month ('M1') v/s the fourth month ('M4')	M1-M4
	First month ('M1') v/s the fifth month ('M5')	M1-M5
	First month ('M1') v/s the sixth month ('M6')	M1-M6
	Second month ('M2') v/s the third month ('M3')	M2-M3
	Second month ('M2') v/s the fifth month ('M5')	M2-M5
	Third month ('M3') v/s the fourth month ('M4')	M3-M4
	Third month ('M3') v/s the sixth month ('M6')	M3-M6
	Fourth month ('M4') v/s the fifth month ('M5')	M4-M5
	Fifth month ('M5') v/s the sixth month ('M6')	M5-M6
	Sixth month ('M6') v/s the seventh month ('M7')	M6-M7
	Seventh month ('M7') v/s the eighth month ('M8')	M7-M8
	Eighth month ('M8') v/s the ninth month ('M9')	M8-M9
	Ninth month ('M9') v/s the tenth month ('M10')	M9-M10
	Tenth month ('M10') v/s the eleventh month ('M11')	M10-M11
	Eleventh month ('M11') v/s the twelfth month ('M12')	M11-M12

Members may also note that 100% Initial Margin benefit is offered on all Calendar Spread Positions as per the Contract Specifications.

The above listing of Calendar Spread contracts shall be available from Monday October 23, 2017. Annexure 1 provides the Contract Calendar.

Members are requested to take note of the revisions above.

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For Dubai Gold & Commodities Exchange

Navin D'souza
Director – Operations

Annexure 1: Contract Calendar

Contract	Spread Contract		First Trading Date	Last trading date
DINRM	M1-M3	DINRM-20171027-20171227	23-Oct-17	27-Oct-17
	M1-M4	DINRM-20171027-20180129	23-Oct-17	27-Oct-17
	M1-M5	DINRM-20171027-20180226	23-Oct-17	27-Oct-17
	M1-M6	DINRM-20171027-20180328	23-Oct-17	27-Oct-17
	M2-M3	DINRM-20171128-20171227	23-Oct-17	28-Nov-17
	M2-M5	DINRM-20171128-20180226	23-Oct-17	28-Nov-17
	M3-M4	DINRM-20171227-20180129	23-Oct-17	27-Dec-17
	M3-M6	DINRM-20171227-20180328	23-Oct-17	27-Dec-17
	M4-M5	DINRM-20180129-20180226	23-Oct-17	29-Jan-18
	M5-M6	DINRM-20180226-20180328	23-Oct-17	26-Feb-18
	M6-M7	DINRM-20180328-20180426	23-Oct-17	28-Mar-18
	M7-M8	DINRM-20180426-20180529	23-Oct-17	26-Apr-18
	M8-M9	DINRM-20180529-20180627	23-Oct-17	29-May-18
	M9-M10	DINRM-20180627-20180727	23-Oct-17	27-Jun-18
	M10-M11	DINRM-20180727-20180829	23-Oct-17	27-Jul-18
	M11-M12	DINRM-20180829-20180926	23-Oct-17	29-Aug-18