

**Notice No.:** TRDG-2010-005

**Issue Date:** February 3, 2010

**Subject:** Listing of additional Contracts on WTI Futures and inter-month spreads

---

Notice to all Members,

**Subject: Listing of additional Contracts on WTI Futures and inter-month spreads**

---

In pursuance of DGCX By-Laws, the Clearing Rules of the DCCC, Notice No. TRDG-2008-019 dated May 20, 2008 & Notice No. TRDG-2009-016 dated April 16, 2009; Members are hereby notified that amended list of WTI Futures (DWTI) Contracts along with additional inter-month spread combinations ("Spreads") will be available for trading from Monday, February 22, 2010.

The additional DWTI Futures Contracts and Spreads to be listed will be:

1. 10 (ten) half-yearly Futures Contracts bearing June and December Delivery Months, offering Futures Contracts up to 4 (four) years out. These will replace the 10 half-yearly Futures Contracts bearing July and January Delivery Months that are presently listed; which shall be suspended from trading until such time that they become monthly Futures Contracts.
2. Spreads for the front 6 (six) Delivery Months.
3. Half-yearly Spreads for the first 2 (two) June-to-December and December-to-June Delivery Month combinations.
4. Yearly Spreads for the first 3 (three) December to December Delivery Month combinations.

The list of all WTI Futures Contracts and Spreads available for trading on 22 February 2010 is detailed in Annexure 1 and a graphical illustration is provided in Annexure 2.

Members may also be reminded that 100% initial margin benefit is offered on all calendar spread positions as per the Contract Specifications of DWTI Futures.

Members are requested to take note of the same.

**For Dubai Gold & Commodities Exchange**

**Gaurang Desai**  
Chief Operating Officer

Notice No.: TRDG-2010-005

Issue Date: February 3, 2010

Subject: Listing of additional Contracts on WTI Futures and inter-month spreads

**Annexure 1: DWTI Futures Contracts and Spreads available for trading on 22-FEB-2010**

Underlying Contract Months	Underlying Delivery Month	Underlying Contract Expiry	Spread Contracts	WTI Spread Symbol*
M-1	Apr-10	19-Mar-10	M-1 : M-2	J10-K10
M-2	May-10	19-Apr-10	M-1 : M-3	J10-M10
M-3 or H1	Jun-10	19-May-10	M-1 : M-4	J10-N10
M-4	Jul-10	21-Jun-10	M-1 : M-5	J10-Q10
M-5	Aug-10	19-Jul-10	M-1 : M-6	J10-U10
M-6	Sep-10	19-Aug-10	M-2 : M-3	K10-M10
M-7	Oct-10	20-Sep-10	M-2 : M-4	K10-N10
M-8	Nov-10	19-Oct-10	M-2 : M-5	K10-Q10
M-9 or H2	Dec-10	18-Nov-10	M-2 : M-6	K10-U10
M-10	Jan-11	17-Dec-10	M-3 : M-4	M10-N10
M-11	Feb-11	19-Jan-11	M-3 : M-5	M10-Q10
M-12	Mar-11	18-Feb-11	M-3 : M-6	M10-U10
H3	Jun-11	19-May-11	M-4 : M-5	N10-Q10
H4	Dec-11	17-Nov-11	M-4 : M-6	N10-U10
H5	Jun-12	21-May-12	M-5 : M-6	Q10-U10
H6	Dec-12	15-Nov-12	H-1 : H-2	M10-Z10
H7	June-13	20-May-13	H-2 : H-3	Z10-M11
H8	Dec-13	19-Nov-13	H-3 : H-4	M11-Z11
H9	Jun-14	19-May-14	H-4 : H-5	Z11-M12
H10	Dec-14	19-Nov-14	H-2 : H-4	Z10-Z11
H11	Jun-15	18-May-15	H-4 : H-6	Z11-Z12
H12	Dec-15	19-Nov-15	H-6 : H-8	Z12-Z13

\*Delivery Month nomenclature used for Spread Symbols:

JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
F	G	H	J	K	M	N	Q	U	V	X	Z

Notice No.: TRDG-2010-005

Issue Date: February 3, 2010

Subject: Listing of additional Contracts on WTI Futures and inter-month spreads

**Annexure 2: Graphical representation of DWTI spreads available for trading**

**1. All Spread combinations for the first Six Delivery Months**

Delivery Months	May-10	Jun-10	Jul-10	Aug-10	Sep-10
Apr-10	J10-K10	J10-M10	J10-N10	J10-Q10	J10-U10
May-10		K10-M10	K10-N10	K10-Q10	K10-U10
Jun-10			M10-N10	M10-Q10	M10-U10
Jul-10				N10-Q10	N10-U10
Aug-10					Q10-U10

**2. Half-yearly & Yearly Spread combinations\*\***

Half-Yearly Spreads	H2 Dec-10	H3 Jun-11	H4 Dec-11	H5 Jun-12	H6 Dec-12	H7 June-13	H8 Dec-13		
H1 Jun-10	M10-Z10								
H2 Dec-10		Z10-M11	Z10-Z11						
H3 Jun-11			M11-Z11						
H4 Dec-11				Z11-M12	Z11-Z12				
H5 Jun-12									
H6 Dec-12								Z12-Z13	
H7 June-13									
H8 Dec-13									

\*\*Color coding for spread combinations

Half-yearly
Yearly