

**Notice No.:** TRDG-2017-021

**Issue Date:** July 14, 2017

**Subject:** Listing of additional Delivery Months, Calendar Spreads and amendment to the “Cash Settlement Day” of the Indian Single Stock Cash Settled Futures Contracts

Notice to all Members,

**Subject: Listing of additional Delivery Months, Calendar Spreads and amendment to the “Cash Settlement Day” of the Indian Single Stock Cash Settled Futures Contracts**

Pursuant to DGCX By-Laws, DCCC Clearing Rules, Notice No.TRDG-2015-041 dated December 31, 2015 and Notice No.TRDG-2016-021 dated June 16, 2016 the following is hereby notified:

The Exchange shall list one additional delivery month (M3) and Calendar Spread (M2-M3) in all the Ten (10) listed Indian Single Stock Cash Settled Futures Contracts effective **Friday, July 21, 2017**. Accordingly, Members will have Three (3) Delivery Months (M1 to M3) and two spreads i.e. M1-M2 and M2-M3 available for trading at all times.

The Exchange shall also amend the “Cash Settlement Day” of all the Ten (10) listed Indian Single Stock Cash Settled Futures Contracts, effective **Tuesday, August 01, 2017**.

**Amendment Details:**

<b>Contract specification<sup>#</sup></b>	<b>Notified earlier</b>	<b>Amended Now</b>
<b>Cash Settlement Day</b>	The Business day following the Last Day of Trading	Last Day of Trading

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: 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**

<sup>#</sup> Amendment to the Cash Settlement day for the existing futures contracts will be updated on August 01, 2017

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

Additional Ten (10) Delivery Months will be added to the existing Delivery Months schedule of the Indian Single Stock Cash Settled Futures Contracts as below:

Month	Contract	Start Date	Last Day of Trading
M3	DAXSB-20170928	21-Jul-17	28-Sep-17
	DHDFCB-20170928		
	DICICIBC-20170928		
	DINFO-20170928		
	DLT-20170928		
	DMSIL-20170928		
	DRIL-20170928		
	DSBIN-20170928		
	DTCS-20170928		
	DTTMT-20170928		

**Annexure 2: Listing of additional Calendar Spreads**

Additional Ten (10) Calendar Spread contracts in Indian Single Stock Cash Settled Futures Contracts will be listed as below:

Month	Calendar Spread	Start Date	Last Day of Trading
M2-M3	DAXSB- 20170831-20170928	21-Jul-17	31-Aug-17
	DHDFCB-20170831-20170928		
	DICICIBC-20170831-20170928		
	DINFO-20170831-20170928		
	DLT-20170831-20170928		
	DMSIL-20170831-20170928		
	DRIL-20170831-20170928		
	DSBIN-20170831-20170928		
	DTCS-20170831-20170928		
	DTTMT-20170831-20170928		