

Notice No.: RISK-2020-061

Issue Date: Sept 22, 2020

Subject: Introduction of Inter-Commodity Spread Credit for FX Rolling Futures Contracts

Notice to all Clearing Members,

Pursuant to the Clearing Rules of the DCCC, the following changes to Inter-Commodity Spread Credits are hereby notified:

Priority	Credit Rate	Leg A's Delta	Leg A's Contract Code	Leg B's Delta	Leg B's Contract Code	Position type
9	80.00%	1	DGBP	5	SPFGBP	Long-Short

Annexure 1 provides full details of all Inter-Commodity Spread Credits that are currently available.

These revisions shall be effective from **Monday 28 September 2020**.

Clearing Members who require further information with regard to this Notice should contact their relationship manager.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk

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Annexure 1 – Inter-Commodity Spread Credits

Priority	Credit Rate	Leg A's Delta	Leg A's Contract Code	Leg B's Delta	Leg B's Contract Code	Position type
1	100.00%	1	DINR	10	DINRM	Long-Short
2	100.00%	1	DWTI	10	DWTIM	Long-Short
3	95.00%	2	DINR	7	DINRI	Long-Long
4	95.00%	20	DINRM	7	DINRI	Long-Long
5	95.00%	1	DINR	1	DINRW	Long-Short
6	95.00%	10	DINRM	1	DINRW	Long-Short
7	95.00%	2	DINRW	7	DINRI	Long-Long
8	80.00%	1	DAUD	5	SPFAUD	Long-Short
9	80.00%	1	DGBP	5	SPFGBP	Long-Short
10	75.00%	1	DEUR	5	SPFEUR	Long-Short
11	60.00%	1	DWTI	1	DBRC	Long-Short
12	60.00%	10	DWTIM	1	DBRC	Long-Short
13	55.00%	1	DG	2	DS	Long-Short
14	50.00%	2	DG	3	DIG	Long-Short

*Note: Changes in Inter-commodity spread credits, marked in red above, will take effect on and from Monday 28 September 2020.