

**Notice No.:** RISK-2018-023

**Issue Date:** May 29, 2018

**Subject:** Revision to SPAN priorities for various Classes of Contracts

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Notice to all Members,

**Subject: Revision to SPAN priorities for various Classes of Contracts**

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Pursuant to DGCX By-Laws and the Clearing Rules of the DCCC, the revisions in SPAN priorities for Inter-Commodity Spread Credit are hereby notified in **Annexure-1** below:

These revisions shall be effective from **Thursday, May 31, 2018**.

Members are requested to take note of the below revisions.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Director - Risk Management**

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**Annexure 1 – Inter-Commodity Offset 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	DPPM	5	DPPMM	Long-Short
3	100.00%	1	DWTI	10	DWTIM	Long-Short
4	95.00%	2	DINR	9	DINRI	Long-Long*
5	95.00%	9	DINRM	4	DINRI	Long-Long*
6	80.00%	1	DWTI	1	DBRC	Long-Short
7	80.00%	10	DWTIM	1	DBRC	Long-Short
8	75.00%	2	DG	3	DIG	Long-Short
9	75.00%	1	DMSI	1	DBSX	Long-Short
10	75.00%	1	DMSU	1	DBSX	Long-Short
11	70.00%	1	DMSI	1	DMSU	Long-Short
12	60.00%	1	DIS	2	DS	Long-Short
13	60.00%	1	DG	1	DSGC	Long-Short
14	60.00%	4	DIG	3	DSGC	Long-Short
15	60.00%	1	DWTI	5	DICO	Long-Short
16	60.00%	2	DWTIM	1	DICO	Long-Short
17	55.00%	2	DIS	3	DIG	Long-Short
18	55.00%	1	DG	2	DS	Long-Short
19	50.00%	1	DINR	1	DBSX	Long-Short
20	50.00%	10	DINRM	1	DBSX	Long-Short
21	50.00%	1	DINR	1	DMSI	Long-Short
22	50.00%	10	DINRM	1	DMSI	Long-Short
23	50.00%	1	DINR	1	DMSU	Long-Short
24	50.00%	10	DINRM	1	DMSU	Long-Short
25	50.00%	1	DIS	1	DG	Long-Short

\*Note: Inter-commodity offsets marked in red above shall be changed with effect from Thursday, May 31, 2018.