

Notice No.: RISK-2016-017

Issue Date: May 30, 2016

Subject: Revision to Inter Commodity Spread Benefits for various Classes of Contracts

Notice to all Members,

Subject: Revision to Inter Commodity Spread Benefits for various Classes of Contracts

In pursuance of DGCX By-Laws and the Clearing Rules of the DCCC, the revisions to Inter-Commodity Spread Benefits (ICSB) for the contracts are hereby notified in Annexure-1 below:

The below revisions shall be effective from **Wednesday, June 1, 2016.**

Members are requested to take note of the same.

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
4	95.00%	2	DINR	9	DINRI	Long-Long
5	95.00%	9	DINRM	4	DINRI	Long-Long