

Notice No.: RISK-2016-040

Issue Date: Nov 14, 2016

Subject: Expansion of Inter-Commodity Spread Credit List

Notice to all Members,

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In pursuance of DGCX By-Laws and the Clearing Rules of the DCCC, the following additional product will be included in the list of Inter-Commodity Spread Credit list:

1. DGCX Brent Crude Oil Futures (DBRC)

The list of new product with priorities and credits is given below:

Priority	Credit Rate	Leg A's Delta	Leg A's Contract Code	Leg B's Delta	Leg B's Contract Code	Position type [#]
6	80.00%	1	DWTI	1	DBRC	Long-Short
7	80.00%	10	DWTIM	1	DBRC	Long-Short

[#] Leg Type 1 in the SPAN file will always be A. If the type of inter-commodity spread is Long-Short, the Leg Type 2 will be B. If the type is Long-Long, the Leg Type 2 will be A.

The above revisions shall be effective from **Friday, 25th November 2016.**

Complete list of Inter-Commodity Spread Credit available is as shown in Annexure-1 below.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Director - Risk Management

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Annexure 1 – New Inter-Commodity Offset Credits and priorities:

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	DBRC	1	DWTI	Long-Short
7	80.00%	1	DBRC	10	DWTIM	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	DWTI	5	DICO	Long-Short
14	60.00%	2	DWTIM	1	DICO	Long-Short
15	55.00%	2	DIS	3	DIG	Long-Short
16	55.00%	1	DG	2	DS	Long-Short
17	50.00%	1	DINR	1	DBSX	Long-Short
18	50.00%	10	DINRM	1	DBSX	Long-Short
19	50.00%	1	DINR	1	DMSI	Long-Short
20	50.00%	10	DINRM	1	DMSI	Long-Short
21	50.00%	1	DINR	1	DMSU	Long-Short
22	50.00%	10	DINRM	1	DMSU	Long-Short
23	50.00%	1	DIS	1	DG	Long-Short