



Notice No.: RISK-2015-014

Issue Date: May 25, 2015

Subject: Expansion of Inter-Commodity Spread Credit List

Notice to all Members,

Subject: Expansion of Inter-Commodity Spread Credit List

In pursuance of DGCX By-Laws, DCCC Clearing Rules, Notice no. # RISK-2014-035 dated October 14, 2014, Notice no # TRDG-2015-012 dated May 22, 2015 and Notice no # TRDG-2015-013 dated May 22, 2015; following additional products will be included in the list of Inter-Commodity Spread Credit List:

1. India Gold Quanto Contract.
2. Indian Rupee Quanto Contract.
3. Mini Polypropylene Futures Contract.

The list of new products along with priorities and credit rates are given below:

Priority	Credit Rate	Leg A's Delta [#]	Leg A's Symbol	Leg B's Delta	Leg B's Symbol	Position Type
12	80.00%	1	DINR	5	DINRI	Long-Long
13	80.00%	2	DINRM	1	DINRI	Long-Long
14	30.00%	2	DG	3	DIG	Long-Short
15	100.00%	1	DPPM	5	DPPMM	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.

These revisions shall be effective from **Friday, June 05, 2015**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Head-Risk Management