

**Notice No.:** RISK-2015-027

**Issue Date:** September 28, 2015

**Subject:** Expansion of Inter-Commodity Spread Credit List

Notice to all Members,

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In pursuance of DGCX By-Laws, DCCC Clearing Rules, Notice no. # RISK-2014-035 dated October 14, 2014, Notice no # TRDG-2015-014 dated May 25, 2015; the following additional product will be included in the list of Inter-Commodity Spread Credit list:

1. India Silver Quanto Contract
2. Mini West Texas Intermediate Crude Oil Contract

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

Priority	Credit Rate	Leg A's Delta <sup>#</sup>	Leg A's Symbol	Leg B's Delta	Leg B's Symbol	Position Type
16	100.00%	1	DWTI	10	DWTIM	Long-Short
17	60.00%	1	DIS	2	DS	Long-Short
18	55.00%	2	DIS	3	DIG	Long-Short
19	50.00%	1	DIS	1	DG	Long-Short

<sup>#</sup>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, October 09, 2015**.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Head-Risk Management**