



Notice No.: RISK-2014-036

Issue Date: October 17, 2014

Subject: Introduction to Inter-Commodity Spread Credits - Amended

Notice to all Members,

Subject: Introduction to Inter-Commodity Spread Credits - Amended

In pursuance of the Clearing Rules of DCCC and Notice No# RISK-2014-035 dated October 14, 2014 the following is hereby notified:

Annexure-1 regarding Inter-commodity Spread Credit Table has been revised as under:

Effective Date	Priority	Credit Rate	Leg A's Delta	Leg A's Symbol	Leg B's Delta	Leg B's Symbol
20-Oct-14	1	70%	1	DMSI	1	DMSU
20-Oct-14	2	75%	1	DMSI	1	DBSX
20-Oct-14	3	75%	1	DMSU	1	DBSX
20-Oct-14	4	55%	1	DG	2	DS

Amended ICSC matrix information shall be made available on FTP Server at <ftp://eosftp.dgcx.ae/Common/Margins>

The Initial Margin and ICSC matrix file shall also be available on DCCC and DGCX websites at:
www.dccc.co.ae/index.php/en/clearing/initial-margins
www.dgcx.ae/index.php/en/clearing/initial-margins

The above revisions shall be effective from **Monday, October 20, 2014.**

Members are requested to take note of the revisions.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Head-Risk Management