

Notice No.: CLRG-2017-018

Issue Date: June 30, 2017

Subject: Update on DCCC 'End of Day' SPAN Risk Parameter File

Notice to all Members,

Subject: Update on DCCC 'End of Day' SPAN Risk Parameter File

In our continuous endeavor to provide optimized system solutions, the 'End of Day' SPAN Risk Parameter file has been enhanced to support up to 6 decimal points in the Settlement Price. Currently, the Settlement Price in the SPAN Risk Parameter file is rounded to 2 decimal points however the updated file is amended to support up to 6 decimal points.

In order to ensure smooth transition to the new format, both the files will be available in parallel in the FTP folder till **Thursday, August 31, 2017**.

The new modified 'End of Day' SPAN Risk Parameter file will be available in the FTP folder - <ftp://eosftp.dqcx.ae/Common/EODParameter/>

After the completion of parallel run, the old SPAN Risk Parameter file format will be discontinued and the new file format will be available for download in the existing FTP folder - <ftp://eosftp.dqcx.ae/Common/Parameter/>

Members are requested to test the same and contact Business Support Services for any queries.

For Dubai Gold & Commodities Exchange

Navin D'souza
Director - Operations