

Notice No.: RISK-2020-042

Issue Date: 25 June 2020

Subject: Introduction of Inter-Commodity Spread Credit for Indian Rupee Weekly Futures Contracts

Notice to all Clearing Members,

Pursuant to the Clearing Rules of the DCCC, Clearing Members are hereby notified as follows.

Clearing Members will be aware that DGCX will be launching Indian Rupee Weekly Futures (DINRW) Contracts on Friday 10 July 2020. In recognition of the correlation between these contracts and the existing Indian Rupee/US Dollar (INR), Mini Indian Rupee/US Dollar (INRM); and Indian Rupee Quanto (INRI) Futures Contracts, DCCC advises that Inter-Commodity Spread Credits will be available as follows:

Priority	Credit Rate	Leg A's Delta	Leg A's Contract Code	Leg B's Delta	Leg B's Contract Code	Position type
5	95.00%	1	DINR	1	DINRW	Long-Short
6	95.00%	10	DINRM	1	DINRW	Long-Short
7	95.00%	2	DINRW	7	DINRI	Long-Long

Annexure 1 provides full details of all Inter-Commodity Spread Credits that are currently available.

These revisions shall be effective from **Friday 10 July 2020**.

Clearing Members who require further information with regard to this Notice should contact their relationship manager.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk

Notice No.: RISK-2020-042

Issue Date: 25 June 2020

Subject: Introduction of Inter-Commodity Spread Credit for Indian Rupee Weekly Futures Contracts

Annexure 1 – Inter-Commodity Spread Credits

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	DWTI	10	DWTIM	Long-Short
3	95.00%	2	DINR	7	DINRI	Long-Long
4	95.00%	20	DINRM	7	DINRI	Long-Long
5	95.00%	1	DINR	1	DINRW	Long-Short
6	95.00%	10	DINRM	1	DINRW	Long-Short
7	95.00%	2	DINRW	7	DINRI	Long-Long
8	80.00%	1	DAUD	5	SPFAUD	Long-Short
9	75.00%	1	DEUR	5	SPFEUR	Long-Short
10	60.00%	1	DWTI	1	DBRC	Long-Short
11	60.00%	10	DWTIM	1	DBRC	Long-Short
12	55.00%	1	DG	2	DS	Long-Short
13	50.00%	2	DG	3	DIG	Long-Short
14	30.00%	1	DGBP	5	SPFGBP	Long-Short

*Note: Changes in Inter-commodity spread credits, marked in red above, will take effect on and from Friday 10 July 2020.