

Notice No.: RISK-2022-030

Issue Date: 04 October 2022

Subject: Revision to Inter Commodity Spread Benefits for various Classes of Contracts

Notice to all Members,

Pursuant to DGCX By-Laws and the Clearing Rules of the DCCC, the following revisions are hereby notified:

Priority	Credit Rate	Leg A's Delta	Leg A's Contract Code	Leg B's Delta	Leg B's Contract Code	Position type
3	95	1	DINR	3	DINRI	Long-Long
4	95	10	DINRM	3	DINRI	Long-Long
5	90	1	DAUD	5	SPFAUD	Long-Short
6	85	1	DGBP	5	SPFGBP	Long-Short
10	75	1	DINRW	3	DINRW	Long-Long

Initial Margins and Delivery Margins for all other Classes of Contracts not listed above shall remain unchanged.

Details of inter commodity spread benefits can be found in Annexure 1 below.

These revisions shall be effective from **Monday, October 10, 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management

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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	1	DINR	10	DINRM	Long-Short
2	100	1	DWTI	10	DWTIM	Long-Short
3	95	1	DINR	3	DINRI	Long-Long
4	95	10	DINRM	3	DINRI	Long-Long
5	90	1	DAUD	5	SPFAUD	Long-Short
6	85	1	DGBP	5	SPFGBP	Long-Short
7	80	1	DEUR	5	SPFEUR	Long-Short
8	75	1	DINRW	1	DINR	Long-Short
9	75	1	DINRW	10	DINRI	Long-Short
10	75	1	DINRW	3	DINRI	Long-Long
11	60	1	DWTI	1	DBRC	Long-Short
12	60	10	DWTIM	1	DBRC	Long-Short
13	55	1	DG	2	DS	Long-Short
14	50	2	DG	3	DIG	Long-Short

*Note: Changes in Inter-commodity spread credits, marked in red above, will take effect on and from Monday, October 10, 2022.