

Notice No.: RISK-2015-019

Issue Date: July 09, 2015

Subject: Revision of Inter-Commodity Spread Credits

Notice to all Members,

Subject: Revision of Inter-Commodity Spread Credits

In pursuance of DGCX By-Laws and the Clearing Rules of the DCCC, the following revisions are hereby notified of Inter-Commodity Spread Credit:

Priority	Current Credit Rate	New Credit Rate	Leg A's Delta [#]	Leg A's Symbol	Leg B's Delta	Leg B's Symbol	Position Type
12	80.00%	90.00%	1	DINR	5	DINRI	Long-Long
13	80.00%	90.00%	2	DINRM	1	DINRI	Long-Long

[#]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 **Monday, July 13, 2015**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Head-Risk Management