

**Notice No.:** RISK-2020-050

**Issue Date:** Aug 6, 2020

**Subject:** Revision to Initial Margins and Delivery Margins for various Classes of Contracts

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Notice to all Members,

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

**1. Initial Margin Revision Details:**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
Brent Crude Oil Futures	\$8,000	\$3,000
Swiss Franc Futures	\$900	\$950
Copper Futures	\$1,550	\$1,600
Pound Sterling Futures	\$1,100	\$1,150
Spot Gold	\$2,050	\$2,250
Gold Futures	\$2,050	\$2,250
India Gold Quanto Futures	\$1,750	\$1,900
Japanese Yen Futures	\$1,000	\$950
Silver Futures	\$1,100	\$2,050
AUD Rolling Futures	\$140	\$180
EUR Rolling Futures	\$150	\$200
GBP Rolling Futures	\$250	\$225

**2. Delivery Margin Revision Details:**

<b>Product</b>	<b>Delivery Margins</b>
Japanese Yen - US Dollar	\$1,645
Pound Sterling - US Dollar	\$1,990
Spot Gold- Shariah Compliant	\$3,180
Swiss Franc - US Dollar	\$1,645

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

These revisions shall be effective from **Thursday, August 13, 2020.**

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Andrew Dodsworth**  
**Director – Operations and Risk**