

Notice No.: RISK-2019-032

Issue Date: August 09, 2019

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

Notice to all Members,

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

Pursuant to DGCX By-Laws, and the Clearing Rules of the DCCC Members are hereby advised of the following margin rate changes.

Initial Margin Revision Details:

Futures Contract	Current	New
Brent Crude Oil	\$4,450	\$3,800
Indian Rupee- US Dollar	\$500	\$550
Indian Rupee Mini- US Dollar	\$50	\$55
Indian Rupee Quanto- US Dollar	\$130	\$140
Pound Sterling - US Dollar	\$900	\$1,200
Silver	\$800	\$850
WTI Crude Oil	\$4,300	\$3,500
Mini WTI Crude Oil	\$430	\$350

Delivery Margin Revision Details:

Product	Delivery Margins
Pound Sterling - US Dollar	\$2,080

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 15, 2019.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk