

Notice No.: RISK-2018-38

Issue Date: Sept 27, 2018

Subject: Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

Subject: Revision to Initial Margins for various Classes of Contracts

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

Margin Revision Details:

Futures Contract	Current	New
Indian Rupee – US Dollar	\$680	\$600
Indian Rupee Mini – US Dollar	\$68	\$60
Indian Rupee Quanto	\$170	\$150

Delivery Margin, wherever applicable, on the above Classes of Contracts shall be five (5) times of the Initial Margins. Initial Margins for all other Classes of Contracts not listed above shall remain unchanged.

These revisions shall be effective from **Thursday, October 4, 2018.**

Members are requested to take note of the revisions above.

Members are reminded that Margins are subject to change at any time, and DCCC will notify Members of any changes in a timely manner.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk