

Notice No.: RISK-2019-040

Issue Date: Oct 09, 2019

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

Notice to all Members,

Subject: Revision to Initial Margins 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	\$4,100	\$6,600
Copper	\$950	\$1,050
Dubai India Crude Oil	\$850	\$1,300
Dubai India Gold	\$1,400	\$1,300
Gold	\$1,725	\$1,675
Spot Gold – Shariah Complaint	\$1,725	\$1,675
Indiabulls Housing Finance	\$650	\$800
MSCI INR	\$1,200	\$1,425
MSCI USD	\$1,500	\$1,650
Pound Sterling - US Dollar	\$1,100	\$1,050
Silver	\$925	\$1,150
Swiss Franc – US Dollar	\$800	\$1,100
US Dollar – Chinese Yuan	YUAN 7,200	YUAN 14,250
US Dollar - Russian Rubble	RUB 100,000	RUB 150,000
US Dollar - South African Rand	ZAR 22,000	ZAR 23,000
WTI Crude Oil	\$4,750	\$6,500
Mini WTI Crude Oil	\$475	\$650
Zinc	\$700	\$600

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Delivery Margin Revision Details:

Product	Delivery Margins
Pound Sterling - US Dollar	\$1,820
US Dollar - Swiss Franc	\$1,905
Spot Gold- Shariah Compliant	\$2,370

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

These revisions shall be effective from **Monday, October 14, 2019.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk