

Notice No.: RISK-2020-073

Issue Date: Nov 5, 2020

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

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:

Futures Contract	Current	New
Australian Dollar	\$950	\$900
Euro	\$1,050	\$1,000
EUR Rolling	\$225	\$200
Facebook Inc	\$2,000	\$2,150
GBP Rolling	\$380	\$240
Japanese Yen	\$950	\$1,000
Silver	\$2,800	\$1,900
WTI Crude Oil	\$4,500	\$3,500
WTI Crude Oil Mini	\$500	\$350

2. Delivery Margin Revision Details:

Product	Delivery Margins
Australian Dollar	\$1,560
Euro	\$1,730
Japanese Yen	\$1,730

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

These revisions shall be effective from **Thursday, November 12, 2020.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk