

**Notice No.:** RISK-2017-002

**Issue Date:** January 06, 2017

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

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Notice to all Members,

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

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

**Margin Revision Details**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
Brent Crude Oil	\$3000	\$3500
Dubai India Crude Oil Quanto	\$600	\$700
Euro- US Dollars	\$700	\$850
MSCI INDIA (USD, NTR)	\$1,000	\$1,100
Sterling – US Dollar	\$1,100	\$1,000
US Dollars- Korean Won	KRW 900,000	KRW 1,000,000
US Dollars- Russian Ruble	RUB 96,000	RUB 112,000
US Dollars- South African Rand	ZAR 32,000	ZAR 25,000
WTI Crude Oil	\$3,200	\$3,600
Mini WTI Crude Oil	\$320	\$360

The above revisions shall be effective from **Thursday, January 12, 2017**.

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.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Director - Risk Management**