

Notice No.: RISK-2017-016

Issue Date: June 05, 2017

Subject: Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

Subject: Revision to Initial Margins for various Classes of Contracts

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

Margin Revision Details

Futures Contract	Current	New
Apple	\$700	\$775
Axis Bank	\$600	\$780
Brent Crude Oil	\$2,100	\$2,800
BSE Sensex	\$900	\$950
Copper	\$1,000	\$875
Dubai India Crude Oil Quanto	\$440	\$600
HDFC Bank	\$1,100	\$1,200
ICICI Bank	\$1,050	\$1,200
Maruti Suzuki	\$660	\$770
Silver	\$900	\$865
Silver Quanto	\$2,100	\$2,000
US Dollars- South African Rand	ZAR 22,000	ZAR 20,000
WTI Crude Oil	\$2,100	\$3,000
Mini WTI Crude Oil	\$210	\$300

The above revisions shall be effective from **Friday, June 09, 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