

**Notice No.:** RISK-2016-031

**Issue Date:** September 02, 2016

**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>
Axis Bank	\$800	\$900
Canadian Dollar- US Dollars	\$950	\$700
Copper	\$1,000	\$750
Dubai India Crude Oil Quanto	\$550	\$400
Euro- US Dollars	\$900	\$700
Facebook	\$600	\$950
Japanese Yen- US Dollars	\$1,800	\$1,200
Microsoft	\$500	\$600
State Bank of India	\$800	\$950
Tata Motors	\$450	\$550
US Dollars- Korean won	KRW 1,100,000	KRW 1,000,000
US Dollars- Russian Ruble	RUB 120,000	RUB 105,000
US Dollars-South African Rand	ZAR 30,000	ZAR 25,000
WTI Crude Oil	\$3,000	\$3,300
Mini WTI Crude Oil	\$300	\$330

The above revisions shall be effective from **Thursday, September 8, 2016.**

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**