

Notice No.: RISK-2016-034

Issue Date: Oct 06, 2016

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
Australian Dollar- US Dollars	\$850	\$800
Canadian Dollar- US Dollars	\$700	\$650
Dubai India Crude Oil Quanto	\$400	\$600
Indian Rupee – GBP	£105	£115
Japanese Yen- US Dollars	\$1,200	\$1,000
US Dollars- Korean won	KRW 1,000,000	KRW 850,000
US Dollars-South African Rand	ZAR 25,000	ZAR 30,000
WTI Crude Oil	\$3,300	\$4,200
Mini WTI Crude Oil	\$330	\$420

The above revisions shall be effective from **Tuesday, October 11, 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