

Notice No.: RISK-2017-020

Issue Date: July 04, 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	\$775	\$725
Brent Crude Oil	\$2,800	\$2,600
Canadian Dollar- US Dollars	\$400	\$525
Copper	\$875	\$915
Dubai India Crude Oil Quanto	\$600	\$480
Euro – US Dollar	\$800	\$850
ICICI Bank	\$1,200	\$1,100
JP Morgan	\$1,300	\$1,370
Maruti Suzuki	\$770	\$725
US Dollars-Korean Won	KRW 855,000	KRW 860,000
US Dollars-Russian Ruble	RUB 87,000	RUB 92,000
WTI Crude Oil	\$3,000	\$2,600
Mini WTI Crude Oil	\$300	\$260

The above revisions shall be effective from **Monday, July 10, 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