

Notice No.: RISK-2017-033

Issue Date: November 02, 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

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

Margin Revision Details

Futures Contract	Current	New
Brent Crude Oil	\$2,650	\$2,400
Canadian Dollar- US Dollars	\$630	\$560
Copper	\$1,100	\$1,200
Dubai India Crude Oil	\$510	\$430
Infosys	\$390	\$350
J.P Morgan	\$920	\$1,010
Maruti Suzuki	\$578	\$620
US Dollars-Chinese Yuan	Yuan 6750	Yuan 6650
US Dollars-Korean Won	KRW 860,000	KRW 840,000
US Dollars- Russian Ruble	RUB 92,000	RUB 89,000
US Dollars-South African Rand	ZAR 17,000	ZAR 19,000
WTI Crude Oil	\$2,450	\$2,250
Mini WTI Crude Oil	\$245	\$225

The above revisions shall be effective from **Wednesday, November 8, 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