

Notice No.: RISK-2017-013

Issue Date: May 02, 2017

Subject: Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

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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

Futures Contract	Current	New
Australian Dollar- US Dollars	\$800	\$750
Axis Bank	\$750	\$600
Brent Crude Oil	\$2,200	\$2,100
Canadian Dollar- US Dollars	\$500	\$400
Dubai India Crude Oil Quanto	\$460	\$440
Facebook	\$1,070	\$1,125
Google	\$425	\$465
Indian Rupee – USD	\$600	\$500
Mini Indian Rupee – USD	\$60	\$50
Indian Rupee Quanto	\$120	\$100
Infosys	\$510	\$465
Larsen & Toubro	\$790	\$900
Maruti Suzuki	\$600	\$660
Sterling – US Dollar	\$1,100	\$1,200
Tata Motors	\$525	\$460
US Dollars-Korean Won	KRW 9,00,000	KRW 855,000
US Dollars-Russian Ruble	RUB 92,000	RUB 87,000
US Dollars- South African Rand	ZAR 26,000	ZAR 22,000
WTI Crude Oil	\$2,300	\$2,100
Mini WTI Crude Oil	\$230	\$210

The above revisions shall be effective from **Friday, May 05, 2017.**

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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