

Notice No.: RISK-2017-023

Issue Date: August 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

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
Brent Crude Oil	\$2,600	\$2,800
Canadian Dollar- US Dollars	\$525	\$630
Copper	\$915	\$1,100
Euro – US Dollar	\$850	\$900
US Dollars-Chinese Yuan	Yuan 6,900	Yuan 6,750
US Dollars-Korean Won	KRW 860,000	KRW 842,000
US Dollars-South African Rand	ZAR 20,000	ZAR 18,000
WTI Crude Oil	\$2,600	\$2,700
Mini WTI Crude Oil	\$260	\$270
Apple	\$725	\$560
Axis Bank	\$780	\$525
Facebook	\$1,125	\$850
Google	\$465	\$360
HDFC Bank	\$1,200	\$890
ICICI Bank	\$1,100	\$760
Infosys	\$465	\$390
JP Morgan	\$1,370	\$920
L&T	\$900	\$445
Maruti Suzuki	\$725	\$578
Microsoft	\$660	\$545
Reliance	\$670	\$610
State Bank of India	\$1,100	\$785
TCS	\$250	\$190
Tata Motors	\$460	\$335

The above revisions shall be effective from **Tuesday, August 8, 2017.**

Notice No.: RISK-2017-023

Issue Date: August 02, 2017

Subject: Revision to Initial Margins for various Classes of Contracts

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