

**Notice No.:** RISK-2016-002

**Issue Date:** February 05, 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**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
Australian Dollar- US Dollars	\$800	\$750
Canadian Dollar- US Dollars	\$600	\$700
Copper	\$1,100	\$950
Euro- US Dollars	\$1,100	\$1,000
Gold/ Spot Gold	\$1,200	\$1,250
Indian Rupee – Euro	€ 120.00	€ 140.00
Indian Rupee – GBP	£130.00	£100.00
Japanese Yen- US Dollars	\$800	\$900
MSCI INDIA (INR, PRICE)	\$600	\$800
Silver	\$700	\$750
Silver Quanto	\$1800	\$1850
Sterling – US Dollar	\$1,000	\$1,200
Swiss Franc- US Dollars	\$1,500	\$1,000
US Dollars-Russian Ruble	RUB 133,000	RUB 250,000
US Dollars-Chinese Yuan	Yuan 6500	Yuan 6650
WTI Crude Oil	\$3,000	\$4,000
Mini WTI Crude Oil	\$300	\$400

**Notice No.:** RISK-2016-002

**Issue Date:** February 05, 2016

**Subject:** Revision to Initial Margins for various Classes of Contracts

Futures Contract	Current	New
Apple	\$110	\$100
Axis Bank	\$650	\$610
Facebook	\$160	\$170
Google	\$780	\$760
ICICI Bank	\$400	\$340
Infosys	\$110	\$120
JP Morgan	\$1,010	\$900
L&T	\$130	\$110
Maruti Suzuki	\$470	\$405
Microsoft	\$560	\$550
State Bank of India	\$350	\$270
Tata Motors	\$380	\$340

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.

The above revisions shall be effective from **Wednesday, February 10, 2016**.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Head-Risk Management**