

**Notice No.:** RISK-2016-004

**Issue Date:** March 03, 2016

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

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Notice to all Members,

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

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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**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
Australian Dollar- US Dollars	\$750	\$850
BSE Sensex	\$800	\$1,000
Canadian Dollar- US Dollars	\$700	\$800
Euro- US Dollars	\$1,000	\$1,050
Gold / Spot Gold	\$1,250	\$1,750
Gold Quanto	\$950	\$1,400
Indian Rupee – Euro	€140	€125
Indian Rupee – GBP	£100	£105
Japanese Yen- US Dollars	\$900	\$1,200
MSCI INDIA (INR, PRICE)	\$800	\$950
Plastics	\$200	\$160
Plastic Mega	\$1,000	\$800
Sterling – US Dollar	\$1,200	\$1,400
US Dollars-Korean Won	KRW 1,000,000	KRW 1,100,000
US Dollars-Russian Ruble	RUB 250,000	RUB 200,000
US Dollars-South African Rand	ZAR 33,000	ZAR 40,500
WTI Crude Oil	\$4,000	\$5,000
Mini WTI Crude Oil	\$400	\$500

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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.

The above revisions shall be effective from **Tuesday, March 08, 2016.**

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Director - Risk Management**