

Notice No.: RISK-2016-013

Issue Date: May 09, 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

Futures Contract	Current	New
BSE Sensex	\$900	\$800
Canadian Dollar- US Dollars	\$900	\$750
Euro – US Dollars	\$1,050	\$800
India Silver Quanto	\$1,850	\$2,100
Japanese Yen – US Dollars	\$900	\$1,500
MSCI INDIA (INR, PRICE)	\$750	\$650
MSCI INDIA (USD, NTR)	\$900	\$800
Silver	\$750	\$900
Sterling – US Dollar	\$1,500	\$1,250
Swiss Franc – US Dollars	\$900	\$800
US Dollars – Chinese Yuan	Yuan 6650	Yuan 6500
US Dollars – Russian Ruble	RUB 150,000	RUB 115,000
US Dollars – South African Rand	ZAR 37,000	ZAR 26,000
WTI Crude Oil	\$4,300	\$4,700
Mini WTI Crude Oil	\$430	\$470

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Futures Contract	Current	New
Apple	\$110	\$100
Axis Bank	\$670	\$710
Google	\$760	\$710
HDFC Bank	\$160	\$170
JP Morgan	\$900	\$950
Maruti Suzuki	\$405	\$385
Microsoft	\$550	\$500
Reliance	\$105	\$100
Tata Motors	\$390	\$410

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 **Thursday, May 12, 2016**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Director- Risk Management