

Notice No.: RISK-2016-028

Issue Date: August 03, 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
Australian dollar- US Dollars	\$1,000	\$850
BSE Sensex	\$1,000	\$850
Canadian Dollar- US Dollars	\$750	\$950
Dubai India Crude Oil Quanto	\$600	\$550
Euro- US Dollars	\$750	\$900
ICICI Bank	\$900	\$1,000
Infosys	\$650	\$550
Japanese Yen- US Dollars	\$1,000	\$1,800
Maruti Suzuki	\$400	\$500
Silver	\$900	\$1,100
US Dollars-South African Rand	ZAR 40,000	ZAR 30,000
WTI Crude Oil	\$3,400	\$3,000
Mini WTI Crude Oil	\$340	\$300

The above revisions shall be effective from **Tuesday, August 9, 2016.**

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