

Notice No.: RISK-2015-024

Issue Date: September 01, 2015

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	\$1,300
Copper	\$1,000	\$1,300
Euro- US Dollars	\$1,100	\$1,400
Gold	\$1,200	\$1,300
Indian Rupee – Euro	€120	€200
Japanese Yen- US Dollars	\$900	\$1,000
MSCI INDIA (INR, PRICE)	\$900	\$1,200
MSCI INDIA (USD, NTR)	\$1,100	\$1,800
Sterling – US Dollar	\$1,000	\$1,100
Silver	\$700	\$800
US Dollars-Korean Won	KRW 875,000	KRW 1,000,000
US Dollars-Russian Ruble	RUB 115,000	RUB 180,000
US Dollars-South African Rand	ZAR 13,000	ZAR 15,000
WTI Crude Oil	\$3,000	\$6,000

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 **Monday, September 07, 2015**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Head-Risk Management