

**Notice No.:** RISK-2015-022

**Issue Date:** August 04, 2015

**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**

Futures Contract	Current	New
Australian Dollar- US Dollars	\$1,100	\$800
Canadian Dollar- US Dollars	\$800	\$600
Copper	\$1,300	\$1,000
Euro- US Dollars	\$1,300	\$1,100
Gold	\$1,300	\$1,200
Indian Rupee – Euro	€150	€120
Indian Rupee – GBP	£110	£100
Indian Rupee – US Dollar	\$700	\$600
Indian Rupee Mini – US Dollar	\$70	\$60
Indian Rupee Quanto – US Dollar	\$140	\$120
US Dollars-Korean Won	KRW 840,000	KRW 875,000
US Dollars-Russian Ruble	RUB 155,000	RUB 115,000
US Dollars-South African Rand	ZAR 15,100	ZAR 13,000
Sterling – US Dollar	\$1,400	\$1,000
Silver	\$900	\$700
WTI Crude Oil	\$4800	\$3000

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.

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The above revisions shall be effective from **Friday, August 07, 2015.**

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

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