

**Notice No.:** RISK-2015-031

**Issue Date:** November 04, 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**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
BSE Sensex	\$1,100	\$800
Copper	\$1,500	\$1,000
Euro- US Dollars	\$1,100	\$1,200
Gold	\$1,200	\$1,300
Indian Rupee – Euro	€140	€120
Japanese Yen- US Dollars	\$900	\$800
MSCI INDIA (INR, PRICE)	\$900	\$600
MSCI INDIA (USD, NTR)	\$1,300	\$900
Silver	\$800	\$700
US Dollars-Korean Won	KRW 1,100,000	KRW 1,200,000
US Dollars-Russian Ruble	RUB 160,000	RUB 140,000
US Dollars-South African Rand	ZAR 20,000	ZAR 23,000
WTI Crude Oil	\$5,000	\$4,000
Mini WTI Crude Oil	\$500	\$400

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, November 09, 2015**.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

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