

Notice No.: RISK-2019-024

Issue Date: 08 May 2019

Subject: Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

Subject: Revision to Initial Margins for various Classes of Contracts

Pursuant to DGCX By-Laws, and the Clearing Rules of the DCCC Members are hereby advised of the following margin rate changes.

Margin Revision Details:

| Futures Contract | Current | New |
|--------------------------------|------------|------------|
| Brent Crude Oil | \$2,500 | \$2,800 |
| Canadian Dollar - US Dollar | \$500 | \$700 |
| Dubai India Crude Oil | \$600 | \$750 |
| Pound Sterling - US Dollar | \$1,300 | \$900 |
| WTI Crude Oil | \$3,000 | \$2,800 |
| Mini WTI Crude Oil | \$300 | \$280 |
| US Dollar - South African Rand | ZAR 22,000 | ZAR 17,000 |

| Futures Contract | Current | New |
|--------------------|---------|---------|
| Aurobindo Pharma | \$1,200 | \$1,250 |
| Bajaj Finance | \$2,300 | \$2,350 |
| Cipla | \$800 | \$850 |
| Facebook | \$850 | \$1,000 |
| HCL Technologies | \$1,650 | \$1,800 |
| Hindustan Unilever | \$1,300 | \$1,350 |
| ICICI Bank | \$1,500 | \$1,550 |
| Kotak Bank | \$950 | \$1,050 |
| Lupin | \$600 | \$700 |
| Microsoft | \$900 | \$1,000 |
| Tata Motors | \$300 | \$350 |
| Tata Motors DVR | \$350 | \$400 |
| Tata Steel | \$800 | \$850 |
| TCS | \$1,550 | \$1,700 |
| Tech Mahindra | \$1,250 | \$1,300 |
| Ultra Tech Cement | \$600 | \$700 |
| Wipro | \$1,000 | \$1,150 |
| Yes Bank | \$1,050 | \$1,650 |

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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.

These revisions shall be effective from **Monday, May 13, 2019**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk