

Notice No.: RISK-2018-016

Issue Date: April 06, 2018

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, the following revisions are hereby notified:

Margin Revision Details

Futures Contract	Current	New
Brent Crude Oil	\$2,850	\$3,000
Canadian Dollar-US Dollar	\$550	\$650
Dubai India Crude Oil	\$500	\$550
Euro-US Dollar	\$850	\$900
WTI Crude Oil	\$2,700	\$3,000
Mini WTI Crude Oil	\$270	\$300

Futures Contract	Current	New
Aurobindo Pharma	\$260	\$425
Bharti Airtel	\$375	\$300
Bank of Baroda	\$850	\$720
Bosch	\$1,525	\$1,375
Eicher Motors	\$2,250	\$2,150
Facebook	\$940	\$800
Gail	\$880	\$400
HCL Technologies	\$380	\$730
HDFC	\$990	\$920
ICICI Bank	\$800	\$700
IndiaBulls Housing Finance	\$690	\$620
JP Morgan	\$1,200	\$1,100
ONGC	\$700	\$350
Sun Pharma	\$500	\$375

Notice No.: RISK-2018-016

Issue Date: April 06, 2018

Subject: Revision to Initial Margins for various Classes of Contracts

State Bank of India	\$785	\$630
Tata Motors	\$335	\$250
Tata Motors DVR	\$435	\$350
Tata Steel	\$520	\$430
Tech Mahindra	\$1,150	\$500
UPL	\$275	\$550
Vedanta	\$650	\$525
Yes Bank	\$155	\$770

The above revisions shall be effective from **Wednesday, April 11, 2018**.

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