

Notice No.: RISK-2018-028

Issue Date: July 05, 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
Australian Dollar- US Dollars	\$800	\$750
BSE Sensex	\$1,000	\$1,100
Brent Crude Oil	\$3,500	\$4,000
Canadian Dollar- US Dollars	\$650	\$550
Copper	\$1,150	\$1,000
Dubai India Crude Oil	\$800	\$950
Euro-US Dollar	\$850	\$1,000
Silver	\$865	\$800
US Dollars-Chinese Yuan	Yuan 6,350	Yuan 6,650
US Dollars-Russian Ruble	RUB 95,000	RUB 100,000
US Dollars-South African Rand	ZAR 21,000	ZAR 24,000
WTI Crude Oil	\$3,500	\$4,300
Mini WTI Crude Oil	\$350	\$430

Futures Contract	Current	New
ACC Ltd	\$625	\$500
Ambuja Cements	\$490	\$400
Bank of Baroda	\$720	\$600
Bharti Infratel	\$290	\$220
Eicher Motors	\$2,350	\$2,150
HPCL	\$310	\$250
Infosys	\$440	\$500
IOC	\$370	\$300
L&T	\$540	\$480
NTPC	\$680	\$600
ONGC	\$350	\$300
SBI	\$700	\$650

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Sun Pharma	\$375	\$425
Tata Power	\$355	\$270
UPL	\$550	\$500
Vedanta	\$600	\$450
Wipro	\$550	\$500
Yes Bank	\$910	\$850

The above revisions shall be effective from **Tuesday, July 10, 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