

Notice No.: RISK-2018-29

Issue Date: August 07, 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	\$4,000	\$4,300
Copper	\$1,000	\$1,200
Dubai India Crude Oil	\$950	\$800
US Dollars-Chinese Yuan	Yuan 6,650	Yuan 6,800
US Dollars-South African Rand	ZAR 24,000	ZAR 20,000
WTI Crude Oil	\$4,300	\$3,700
Mini WTI Crude Oil	\$430	\$370

Futures Contract	Current	New
ACC Ltd	\$500	\$800
Ambuja Cements	\$400	\$550
Asian Paints	\$500	\$550
Bajaj Finance	\$1,060	\$1,400
Bank of Baroda	\$600	\$900
Bosch	\$1,375	\$1,450
Cipla	\$450	\$500
Facebook	\$960	\$1,400
Gail	\$250	\$300
HDFC	\$920	\$1,000
ICICI Bank	\$700	\$800
ITC	\$480	\$600
IndusInd Bank	\$950	\$1,000
JP Morgan	\$1,100	\$1,200
Mahindra & Mahindra	\$660	\$710
Microsoft	\$710	\$800
Reliance	\$360	\$450

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TCS	\$660	\$750
UPL	\$500	\$700
Yes Bank	\$850	\$950

The above revisions shall be effective from **Friday, August 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