

Notice No.: RISK-2017-038

Issue Date: December 04, 2017

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	\$2,400	\$2,200
BSE Sensex	\$950	\$1,000
Canadian Dollar- US Dollars	\$560	\$450
Copper	\$1,200	\$1,050
Dubai India Crude Oil	\$430	\$480
Euro- US Dollars	\$850	\$800
Silver Quanto	\$2,000	\$1,900
Sterling- US Dollar	\$1,150	\$950
US Dollars-Korean Won	KRW 840,000	KRW 850,000
US Dollars-South African Rand	ZAR 19,000	ZAR 17,500

The above revisions shall be effective from **Friday, December 8, 2017**.

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.

In continuation to Notice No: TRDG-2017-034, the margins for the additional Single Stock Futures are hereby notified in Annexure - 1

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Director - Risk Management

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Annexure -1

Sr. No	Futures Contract	Margin
1	ACC Ltd.	\$625
2	Adani Ports and Special Economic Zone Ltd.	\$300
3	Ambuja Cements Ltd.	\$490
4	Asian Paints Ltd.	\$430
5	Aurobindo Pharma Ltd.	\$260
6	Bajaj Auto Ltd.	\$250
7	Bank of Baroda	\$950
8	Bharat Petroleum Corporation Ltd.	\$380
9	Bharti Airtel Ltd.	\$375
10	Bharti Infratel Ltd.	\$290
11	Bosch Ltd.	\$1,525
12	Cipla Ltd.	\$450
13	Coal India Ltd.	\$520
14	Dr. Reddy's Laboratories Ltd.	\$170
15	Eicher Motors Ltd.	\$2,250
16	GAIL (India) Ltd.	\$880
17	HCL Technologies Ltd.	\$320
18	Hero MotoCorp Ltd.	\$273
19	Hindalco Industries Ltd.	\$450
20	Hindustan Unilever Ltd.	\$480
21	Housing Development Finance Corporation Ltd.	\$840
22	I T C Ltd.	\$480
23	Indiabulls Housing Finance Ltd.	\$602
24	Indian Oil Corporation Ltd.	\$740
25	IndusInd Bank Ltd.	\$830
26	Kotak Mahindra Bank Ltd.	\$500
27	Lupin Ltd.	\$380
28	Mahindra & Mahindra Ltd.	\$530
29	NTPC Ltd.	\$680
30	Oil & Natural Gas Corporation Ltd.	\$680
31	Power Grid Corporation of India Ltd.	\$385
32	Sun Pharmaceutical Industries Ltd.	\$405
33	Tata Motors Ltd DVR	\$435
34	Tata Power Co. Ltd.	\$355
35	Tata Steel Ltd.	\$520
36	Tech Mahindra Ltd.	\$920
37	UltraTech Cement Ltd.	\$315
38	Vedanta Ltd.	\$555
39	Wipro Ltd.	\$550
40	Yes Bank Ltd.	\$155
41	Zee Entertainment Enterprises Ltd.	\$425
42	Bajaj Finance Ltd	\$865
43	Hindustan Petroleum Corporation Limited	\$310
44	UPL Ltd	\$275