

Notice No.: RISK-2019-012

Issue Date: 06 March 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, the following revisions are hereby notified:

Margin Revision Details:

Futures Contract	Current	New
Australian Dollar - US Dollar	\$1,000	\$2,050
Brent Crude Oil	\$6,400	\$5,300
Copper	\$1,900	\$1,550
Euro - US Dollar	\$1,150	\$800
Swiss Franc - US Dollar	\$900	\$800
US Dollar - South African Rand	ZAR 27,000	ZAR 25,000
WTI Crude Oil	\$6,200	\$4,800
Mini WTI Crude Oil	\$620	\$480
Dubai India Crude Oil	\$1,350	\$1,200

Futures Contract	Current	New
Apple	\$900	\$700
Bharti Infratel	\$500	\$450
Bajaj Finance	\$2,000	\$2,200
Facebook	\$1,300	\$850
Microsoft	\$950	\$850
HCL Technologies	\$1,550	\$1,600
Hindustan Unilever	\$1,350	\$1,400
IOC	\$500	\$550
NTPC Ltd	\$1,050	\$1,100
SBI	\$1,100	\$1,150
Sun Pharma	\$650	\$700
UPL	\$1,150	\$1,350
Yes Bank	\$1,000	\$1,550

Notice No.: RISK-2019-012

Issue Date: 06 March 2019

Subject: Revision to Initial Margins for various Classes of Contracts

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, 11 March 2019**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk