

Notice No.: RISK-2019-005

Issue Date: 05 February 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	\$750	\$1,000
Brent Crude Oil	\$8,050	\$6,400
Canadian Dollar - US Dollar	\$650	\$700
Copper	\$1,750	\$1,900
Dubai India Gold	\$1,100	\$1,150
Euro - US Dollar	\$1,200	\$1,150
Gold	\$1,450	\$1,500
Spot Gold - Shariah Compliant	\$1,450	\$1,500
Indian Rupee - US Dollar	\$790	\$500
Indian Rupee Mini - US Dollar	\$79	\$50
Indian Rupee Quanto	\$195	\$130
Japanese Yen - US Dollar	\$1,000	\$950
MSCI INDIA (INR, PRICE)	\$1,400	\$1,100
MSCI INDIA (USD, NTR)	\$1,700	\$1,100
Pound Sterling - US Dollar	\$1,500	\$1,550
Swiss Franc - US Dollar	\$1,050	\$900
US Dollar - Russian Rouble	RUB 132,000	RUB 110,000
US Dollar - South African Rand	ZAR 29,000	ZAR 27,000
WTI Crude Oil	\$7,600	\$6,200
Mini WTI Crude Oil	\$760	\$620

Futures Contract	Current	New
Aurobindo Pharma	\$1,100	\$1,200
Axis Bank	\$950	\$1,100
Bharti Infratel	\$400	\$500
Facebook	\$1,050	\$1,300
HPCL	\$450	\$400
Infosys	\$1,050	\$1,150
JP Morgan	\$1,000	\$1,050
Microsoft	\$1,100	\$950
Reliance	\$850	\$950
TCS	\$1,450	\$1,550

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Wipro	\$1,250	\$1,400
Yes Bank	\$800	\$1,000
Zee Entertainment	\$750	\$1,900

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, February 11, 2019.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk