

Notice No.: RISK-2018-025

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	\$3,000	\$3,500
Dubai India Crude Oil	\$550	\$800
Euro-US Dollar	\$800	\$850
US Dollars-Korean Won	KRW 800,000	KRW 850,000
US Dollars-South African Rand	ZAR 14,000	ZAR 21,000
WTI Crude Oil	\$3,000	\$3,500
Mini WTI Crude Oil	\$300	\$350

Futures Contract	Current	New
Apple	\$620	\$710
Asian Paints	\$430	\$500
Aurobindo Pharma	\$500	\$425
Bajaj Finance	\$970	\$1060
BPCL	\$380	\$325
Eicher Motors	\$2,150	\$2,350
Facebook	\$800	\$960
HCL Technologies	\$800	\$730
HDFC Bank	\$950	\$1,100
Hindalco	\$600	\$450
Kotak Mahindra Bank	\$560	\$700
SBI	\$630	\$700
Tech Mahindra	\$500	\$550

The above revisions shall be effective from Tuesday, June 12, 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