

Notice No.: RISK-2018-040 Issue Date: October 08, 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
Australian Dollar-US Dollars	\$800	\$750
Euro-US Dollar	\$900	\$850
DGCX Shanghai Gold	Yuan 9,500	Yuan 9,050
Gold	\$1,400	\$1,350
Spot Gold-Shariah Compliant	\$1,400	\$1,350
Japanese Yen-US Dollars	\$950	\$900
Silver	\$800	\$750
US Dollars-Chinese Yuan	Yuan 6,850	Yuan 6,900
US Dollars-Russian Ruble	RUB 110,000	RUB 100,000
WTI Crude Oil	\$3,200	\$3,000
Mini WTI Crude Oil	\$320	\$300

Futures Contract	Current	New
Aurobindo Pharma	\$550	\$600
Bank of Baroda	\$800	\$1,200
Dr Reddy's	\$170	\$200
Facebook	\$1,400	\$850
Hindalco	\$450	\$500
Indiabulls	\$620	\$700
Microsoft	\$850	\$900
TCS	\$800	\$850
Yes Bank	\$900	\$1,500



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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, October 15, 2018.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth

Director – Operations and Risk