

Notice No.: RISK-2022-001

Issue Date: 06 January 2022

Subject: Revision to Initial Margins and Delivery Margins for various Classes of Contracts

Notice to all Members,

Pursuant to DGCX By-Laws and the Clearing Rules of the DCCC, the following revisions are hereby notified:

1. Initial Margin Revision Details:

Product Name	Current	New
Apple Inc Futures	\$1,250	\$1,350
Asian Paints Futures	\$3,250	\$3,400
Axis Bank Ltd Futures	\$1,550	\$1,400
Bajaj Auto Futures	\$800	\$700
Bajaj Finserv Ltd Futures	\$3,600	\$3,300
Bajaj Finance Futures	\$7,700	\$7,050
Bharti Airtel Futures	\$1,500	\$1,400
BPCL Futures	\$900	\$800
Brent Crude Oil Futures	\$9,500	\$5,850
Cipla Futures	\$2,000	\$1,900
Coal India Futures	\$950	\$750
Copper Futures	\$2,400	\$2,500
Daily Gold Futures	\$24,850	\$25,500
Spot Gold	\$2,000	\$2,050
Gold Futures	\$2,000	\$2,050
HCL Tech Futures	\$2,600	\$2,650
HDFC Bank Ltd Futures	\$1,600	\$1,500
HDFC Futures	\$2,800	\$2,600
Hero MotoCorp Futures	\$600	\$500
Hindustan Unilever Futures	\$2,750	\$2,400
ICICI Bank Ltd Futures	\$3,600	\$3,750
IndusInd Bank Futures	\$1,150	\$900
Infosys Ltd Futures	\$3,450	\$3,800
ITC Futures	\$1,200	\$1,100
JP Morgan Chase Futures	\$2,500	\$2,400
Kotak Mahindra Bank Futures	\$2,050	\$1,850
Larsen Toubro Ltd Futures	\$1,800	\$1,950
Nestle India Limited Futures	\$3,900	\$4,000
NTPC Futures	\$1,450	\$1,250

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Product Name	Current	New
Reliance Industries Ltd Futures	\$2,550	\$2,400
Sun Pharma Futures	\$1,650	\$1,700
Tata Steel Futures	\$2,600	\$2,250
Tech Mahindra Futures	\$3,100	\$3,600
Titan Company Limited Futures	\$2,400	\$2,550
Tata Motors Ltd Futures	\$950	\$1,000
Ultratech Cement Futures	\$1,500	\$1,550
UPL Futures	\$1,450	\$1,550
Chinese Yuan Futures	CNY 19,400	CNY 19,150
Wipro Futures	\$3,250	\$3,600
WTI Crude Oil Mini Futures	\$940	\$640
WTI Crude Oil Futures	\$9,400	\$6,400

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Daily Gold Futures	\$36,100
Spot Gold- Shariah Compliant	\$2,900

Initial Margins and Delivery Margins for all other Classes of Contracts not listed above shall remain unchanged.

These revisions shall be effective from **Thursday 13th January 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Adel Abu Assaf
Director – IT