

Notice No.: RISK-2021-002

Issue Date: Jan 11, 2021

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:

Futures Contract	Current	New
Adani Ports and SEZ	\$700	\$1,000
Apple Inc	\$950	\$1,000
Asian Paints	\$2,000	\$2,800
AUD Rolling	\$190	\$200
Australian Dollar	\$950	\$1,000
Axis Bank Ltd	\$1,000	\$1,300
Bajaj Auto	\$600	\$700
Bajaj Finance	\$3,550	\$5,300
Bajaj Finserv Ltd	\$1,250	\$1,800
Brent Crude Oil	\$3,150	\$3,350
Chinese Yuan	CNY 21,500	CNY 19,600
Coal India	\$800	\$700
Copper	\$1,700	\$2,000
Divis Laboratories Ltd	\$650	\$800
Eicher Motors	\$450	\$600
Facebook Inc	\$2,150	\$2,100
Gold	\$2,900	\$2,150
Grasim Industries Ltd	\$1,300	\$1,900
HCL Tech	\$1,650	\$1,900
HDFC Bank Ltd	\$1,100	\$1,500
HDFC	\$1,950	\$2,600
Hindalco Ind	\$900	\$1,300
Hindustan Unilever	\$2,200	\$2,400
ICICI Bank Ltd	\$1,800	\$2,700
India Gold Quanto	\$2,450	\$1,800
IndusInd Bank	\$700	\$900
Infosys Ltd	\$2,100	\$2,600
IOC	\$550	\$500
ITC	\$900	\$1,100
Japanese Yen	\$1,050	\$1,000
JSW Steel Limited	\$1,150	\$2,000
Kotak Mahindra Bank	\$1,400	\$2,000

Notice No.: RISK-2021-002

Issue Date: Jan 11, 2021

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

Larsen Toubro Ltd	\$1,050	\$1,300
Mahindra N Mahindra	\$1,250	\$1,500
Maruti Suzuki Ltd	\$1,400	\$1,600
Microsoft Corporation	\$3,200	\$3,300
Nestle India Limited	\$3,350	\$3,700
Pound Sterling	\$1,150	\$1,200
Power Grid	\$850	\$1,000
Reliance Industries Ltd	\$2,300	\$2,000
SBI Life Insurance Company Ltd	\$1,700	\$1,900
Silver	\$1,900	\$1,550
South African Rand	ZAR 31,000	ZAR 23,900
Spot Gold- Shariah Compliant	\$2,900	\$2,150
State Bank of India	\$1,000	\$1,400
Sun Pharma	\$1,100	\$1,200
Swiss Franc	\$950	\$1,000
Tata Motors Ltd	\$300	\$400
Tata Steel	\$750	\$1,300
TCS Ltd	\$2,550	\$2,900
Tech Mahindra	\$1,600	\$2,000
Titan Company Limited	\$1,050	\$1,600
UPL	\$1,050	\$1,000
Vedanta	\$700	\$900
Wipro	\$1,600	\$2,000
WTI Crude Oil	\$3,300	\$3,400
WTI Crude Oil Mini	\$330	\$340
Yes Bank	\$250	\$100

Notice No.: RISK-2021-002

Issue Date: Jan 11, 2021

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

2. Delivery Margin Revision Details:

Product	Delivery Margins
Australian Dollar Futures	\$1,735
Spot Gold- Shariah Compliant	\$3,040
Pound Sterling Futures	\$2,075
Swiss Franc Futures	\$1,735

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

These revisions shall be effective from **Monday, January 18, 2021.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk