

Notice No.: RISK-2021-023

Issue Date: Jul 06, 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	\$1,550	\$1,450
Alphabet Inc	\$1,800	\$1,850
Apple Inc	\$950	\$1,050
Asian Paints	\$3,000	\$3,050
Australian Dollar	\$1,000	\$950
Bajaj Finance	\$5,650	\$6,050
Bajaj Finserv Ltd	\$2,400	\$2,450
Brent Crude Oil	\$5,200	\$5,650
Chinese Yuan	CNY 19,750	CNY 19,400
Cipla	\$1,950	\$2,000
Copper	\$2,600	\$2,400
Daily Gold	\$26,700	\$30,100
Divis Laboratories Ltd	\$850	\$900
EUR Rolling	\$210	\$250
Facebook Inc	\$2,500	\$2,650
GBP Rolling	\$240	\$250
Gold	\$2,150	\$2,000
Grasim Industries Ltd	\$3,000	\$3,050
HDFC	\$2,600	\$2,500
Hero MotoCorp	\$650	\$600
Hindalco Ind	\$2,000	\$1,900
Hindustan Unilever	\$2,450	\$2,500
ICICI Bank Ltd	\$3,350	\$3,200
India Gold Quanto	\$1,750	\$1,650
Infosys Ltd	\$2,800	\$3,200
ITC	\$1,100	\$1,050



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Futures Contract	Current	New
JP Morgan Chase	\$2,500	\$2,350
JSW Steel Limited	\$3,600	\$3,450
Kotak Mahindra Bank	\$1,850	\$1,750
Larsen Toubro Ltd	\$1,500	\$1,550
Mahindra N Mahindra	\$1,650	\$1,600
Maruti Suzuki Ltd	\$1,450	\$1,550
Microsoft Corporation	\$3,750	\$4,100
Nestle India Limited	\$3,600	\$3,550
NTPC	\$1,150	\$1,200
Pound Sterling	\$1,250	\$1,200
Power Grid	\$1,150	\$1,200
Reliance Industries Ltd	\$2,200	\$2,150
SBI Life Insurance Company Ltd	\$2,000	\$2,050
Silver	\$1,700	\$1,600
South African Rand	ZAR 24,000	ZAR 23,250
Spot Gold	\$2,150	\$2,700
Sun Pharma	\$1,350	\$1,400
Tata Motors Ltd	\$650	\$700
Tata Steel	\$2,300	\$2,350
TCS Ltd	\$3,200	\$3,400
Tech Mahindra	\$2,100	\$2,250
Titan Company Limited	\$1,650	\$1,750
UPL	\$1,650	\$1,600
Vedanta	\$1,400	\$1,350
WTI Crude Oil	\$5,700	\$6,250
WTI Crude Oil Mini	\$600	\$625

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Australian Dollar	\$1,650.00
Pound Sterling	\$2,100.00
Daily Gold	\$52,150.00
Spot Gold	\$4,700.00

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

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These revisions shall be effective from **Monday 12 July, 2021**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk