

Notice No.: RISK-2021-034

Issue Date: 06 October 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:

Product Name	Current	New
Alphabet Inc Futures	\$2,200	\$2,050
Apple Inc Futures	\$1,150	\$1,100
Asian Paints Futures	\$3,200	\$3,250
AUD Rolling Futures	\$500	\$200
Axis Bank Ltd Futures	\$1,600	\$1,550
Bajaj Auto Futures	\$850	\$800
Bajaj Finance Futures	\$7,550	\$7,700
Bajaj Finserv Ltd Futures	\$3,450	\$3,600
Bharti Airtel Futures	\$1,350	\$1,400
BPCL Futures	\$950	\$900
Brent Crude Oil Futures	\$5,600	\$5,900
Canadian Dollar Futures	\$850	\$800
Chinese Yuan Futures	CNY 19,450	CNY 19,400
Coal India Futures	\$750	\$950
Copper Futures	\$2,450	\$2,300
Daily Gold Futures	\$25,350	\$24,550
Divis Laboratories Ltd Futures	\$1,050	\$1,000
Dr Reddys Labs Futures	\$1,100	\$1,000
Eicher Motors Futures	\$550	\$600
Euro Futures	\$1,050	\$1,000
Facebook Inc Futures	\$2,800	\$2,600
Gold Futures	\$2,050	\$2,000
Grasim Industries Ltd Futures	\$3,000	\$3,350
HCL Tech Futures	\$2,400	\$2,600
HDFC Futures	\$2,850	\$2,800
Hindalco Ind Futures	\$2,350	\$2,450
ICICI Bank Ltd Futures	\$3,600	\$3,550
India Gold Quanto Futures	\$1,810	\$1,650
IndusInd Bank Futures	\$1,050	\$1,150

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Product Name	Current	New
Infosys Ltd Futures	\$3,450	\$3,400
IOC Futures	\$550	\$650
ITC Futures	\$1,050	\$1,200
Japanese Yen Futures	\$950	\$900
JP Morgan Chase Futures	\$2,450	\$2,500
JSW Steel Limited Futures	\$3,450	\$3,350
Kotak Mahindra Bank Futures	\$1,750	\$2,050
Larsen Toubro Ltd Futures	\$1,700	\$1,750
Mahindra N Mahindra Futures	\$1,600	\$1,650
Maruti Suzuki Ltd Futures	\$1,550	\$1,500
Microsoft Corporation Futures	\$4,550	\$4,300
Nestle India Limited Futures	\$3,950	\$3,900
NTPC Futures	\$1,200	\$1,450
ONGC Futures	\$600	\$750
Pakistani Rupee Futures	\$600	\$550
Pound Sterling Futures	\$1,200	\$1,150
Power Grid Futures	\$1,500	\$950
Reliance Industries Ltd Futures	\$2,300	\$2,550
SBI Life Insurance Company Ltd Futures	\$2,400	\$2,450
Silver Futures	\$1,600	\$1,350
South African Rand Futures	ZAR 23,600	ZAR 24,450
Spot Gold	\$2,050	\$2,000
State Bank of India Futures	\$2,150	\$2,300
Sun Pharma Futures	\$1,600	\$1,650
Tata Steel Futures	\$2,900	\$2,600
Tech Mahindra Futures	\$2,900	\$2,800
Titan Company Limited Futures	\$1,950	\$2,200
Ultratech Cement Futures	\$1,550	\$1,500
UPL Futures	\$1,600	\$1,450
Vedanta Futures	\$1,500	\$1,450
Wipro Futures	\$3,250	\$3,200
WTI Crude Oil Futures	\$6,250	\$6,400
WTI Crude Oil Mini Futures	\$625	\$640

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2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Canadian Dollar Futures	\$1,400
Daily Gold Futures	\$34,750
Euro Futures	\$1,750
Japanese Yen Futures	\$1,600
Pound Sterling Futures	\$2,000
Spot Gold- Shariah Compliant	\$2,850

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

These revisions shall be effective from **Tuesday 12th October 2021**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Adel Abu Assaf
Director – IT