

Notice No.: RISK-2021-040 Issue Date: 06 December 2021

Subject: Revision to Initial 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	\$2,050	\$2,200
Apple Inc Futures	\$1,100	\$1,250
Bharti Airtel Futures	\$1,400	\$1,500
Brent Crude Oil Futures	\$6,300	\$9,500
Facebook Inc Futures	\$2,550	\$2,600
GAIL India Futures	\$300	\$350
Grasim Industries Ltd Futures	\$3,500	\$3,350
HDFC Futures	\$2,900	\$2,800
ICICI Bank Ltd Futures	\$4,050	\$3,600
Infosys Ltd Futures	\$3,350	\$3,450
JP Morgan Chase Futures	\$2,550	\$2,500
JSW Steel Limited Futures	\$3,400	\$3,350
Mahindra & Mahindra Futures	\$1,800	\$1,700
Microsoft Corporation Futures	\$4,850	\$5,100
Power Grid Futures	\$950	\$1,050
Silver Futures	\$1,450	\$1,400
South African Rand Futures	ZAR 24,800	ZAR 25,900
State Bank of India Futures	\$2,550	\$2,350
Tata Motors Ltd Futures	\$1,000	\$950
Tata Steel Futures	\$2,650	\$2,600
Tech Mahindra Futures	\$3,000	\$3,100
UPL Futures	\$1,500	\$1,450
Vedanta Futures	\$1,550	\$1,750
Wipro Futures	\$3,200	\$3,250
WTI Crude Oil Futures	\$7,100	\$9,400
WTI Crude Oil Mini Futures	\$710	\$940



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

These revisions shall be effective from Monday 13th December 2021.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Adel Abu Assaf Director - IT