

Notice No.: RISK-2022-003

Issue Date: 11 February 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
Adani Ports and SEZ Futures	\$1,500	\$1,450
Australian Dollar Futures	\$950	\$900
Axis Bank Ltd Futures	\$1,400	\$1,550
Bharti Airtel Futures	\$1,400	\$1,450
Brent Crude Oil Futures	\$5,850	\$6,850
Britannia Industries Ltd Futures	\$800	\$700
Coal India Futures	\$750	\$800
Copper Futures	\$2,500	\$2,450
Divis Laboratories Ltd Futures	\$1,000	\$950
Eicher Motors Futures	\$600	\$550
Euro Futures	\$1,000	\$950
GAIL India Futures	\$350	\$300
Daily Gold Futures	\$25,500	\$25,450
Grasim Industries Ltd Futures	\$3,350	\$3,450
Hero MotoCorp Futures	\$500	\$550
Hindustan Unilever Futures	\$2,400	\$2,350
ICICI Bank Ltd Futures	\$3,750	\$3,950
JP Morgan Chase Futures	\$2,400	\$2,350
Japanese Yen Futures	\$900	\$850
JSW Steel Limited Futures	\$3,350	\$3,300
Larsen Toubro Ltd Futures	\$1,950	\$1,900
Mahindra N Mahindra Futures	\$1,700	\$1,800
Maruti Suzuki Ltd Futures	\$1,500	\$1,750
Nestle India Limited Futures	\$4,000	\$3,950
NTPC Futures	\$1,250	\$1,450
ONGC Futures	\$750	\$850
Pakistani Rupee Futures	\$550	\$500
Power Grid Futures	\$1,050	\$1,100

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Product Name	Current	New
SBI Life Insurance Company Ltd Futures	\$2,450	\$2,500
State Bank of India Futures	\$2,350	\$2,700
TCS Ltd Futures	\$3,800	\$3,750
Tata Motors Ltd Futures	\$1,000	\$1,050
Ultratech Cement Futures	\$1,550	\$1,500
Vedanta Futures	\$1,750	\$1,700
WTI Crude Oil Mini Futures	\$640	\$750
WTI Crude Oil Futures	\$6,400	\$7,500
Yes Bank Futures	\$100	\$50

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Australian Dollar Futures	\$1,600
Euro Futures	\$1,650
Daily Gold Futures	\$36,000
Japanese Yen Futures	\$1,500

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

These revisions shall be effective from **Tuesday 15th February 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management