

Notice No.: RISK-2021-010

Issue Date: March 2, 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	\$1,100	\$1,400
BPCL	\$800	\$900
Brent Crude Oil	\$3,600	\$4,250
Coal India	\$700	\$800
Copper	\$2,000	\$2,300
Daily Gold	\$26,200	\$25,000
Alphabet Inc	\$1,450	\$1,550
Grasim Industries Ltd	\$2,300	\$2,450
Hindalco Ind	\$1,300	\$1,800
Indian Rupee	\$500	\$560
Indian Rupee Quanto	\$120	\$150
Indian Rupee Mini	\$50	\$56
Indian Rupee Weekly	\$500	\$560
JP Morgan Chase	\$2,000	\$2,250
Microsoft Corporation	\$3,650	\$3,500
NTPC	\$1,000	\$1,100
Silver	\$2,150	\$2,850
Tata Motors Ltd	\$600	\$650
WTI Crude Oil	\$3,750	\$4,350
WTI Crude Oil Mini	\$375	\$435

2. Delivery Margin Revision Details:

Product	Delivery Margins
Daily Gold Futures	\$43,300

Notice No.: RISK-2021-010

Issue Date: March 2, 2021

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

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

These revisions shall be effective from **Tuesday, March 9, 2021.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk