

Notice No.: RISK-2021-016

Issue Date: April 7, 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 |
|------------------------------|----------------|------------|
| Apple Inc | \$1,000 | \$950 |
| Adani Ports and SEZ | \$1,400 | \$1,500 |
| Asian Paints | \$2,800 | \$2,600 |
| Bajaj Auto | \$850 | \$800 |
| Bharti Airtel | \$1,200 | \$1,050 |
| Brent Crude Oil | \$4,250 | \$6,000 |
| Britannia Industries Ltd | \$800 | \$750 |
| Swiss Franc | \$1,000 | \$950 |
| Coal India | \$800 | \$700 |
| Copper | \$2,300 | \$2,200 |
| Divis Laboratories Ltd | \$800 | \$750 |
| Dr Reddys Labs | \$1,050 | \$950 |
| Eicher Motors | \$600 | \$550 |
| Facebook Inc | \$2,100 | \$2,250 |
| GAIL India | \$250 | \$300 |
| Daily Gold | \$25,000 | \$24,050 |
| Alphabet Inc | \$1,550 | \$1,600 |
| Grasim Industries Ltd | \$2,450 | \$2,950 |
| Spot Gold- Shariah compliant | \$2,150 | \$1,950 |
| Gold | \$2,150 | \$1,950 |
| HCL Tech | \$1,900 | \$2,050 |
| HDFC | \$2,600 | \$2,550 |
| Hero MotoCorp | \$650 | \$600 |
| Hindustan Unilever | \$2,400 | \$2,450 |
| ICICI Bank Ltd | \$3,050 | \$3,000 |
| India Gold Quanto | \$1,800 | \$1,600 |
| Infosys Ltd | \$2,600 | \$2,800 |
| Indian Rupee Quanto | \$150 | \$120 |
| Indian Rupee Mini | \$56 | \$50 |
| Indian Rupee Weekly | \$560 | \$500 |
| Indian Rupee | \$560 | \$500 |
| JP Morgan Chase | \$2,250 | \$2,300 |

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| Futures Contract | Current | New |
|--------------------------------|------------|------------|
| Japanese Yen | \$1,000 | \$950 |
| JSW Steel Limited | \$2,000 | \$2,600 |
| Kotak Mahindra Bank | \$2,000 | \$1,850 |
| Microsoft Corporation | \$3,500 | \$3,650 |
| Maruti Suzuki Ltd | \$1,600 | \$1,400 |
| Nestle India Limited | \$3,700 | \$3,450 |
| ONGC | \$500 | \$550 |
| Power Grid | \$1,000 | \$1,100 |
| Reliance Industries Ltd | \$2,000 | \$2,050 |
| SBI Life Insurance Company Ltd | \$1,900 | \$1,800 |
| State Bank of India | \$1,600 | \$1,900 |
| Sun Pharma | \$1,200 | \$1,250 |
| Silver | \$2,850 | \$1,500 |
| Tata Steel | \$1,300 | \$1,750 |
| Ultratech Cement | \$1,200 | \$1,400 |
| UPL | \$1,100 | \$1,350 |
| South African Rand | ZAR 25,000 | ZAR 24,050 |
| Vedanta | \$900 | \$1,200 |
| Wipro | \$2,150 | \$2,100 |
| WTI Crude Oil Mini | \$435 | \$525 |
| WTI Crude Oil | \$4,350 | \$5,225 |

2. Delivery Margin Revision Details:

| Product | Delivery Margins |
|------------------------------|------------------|
| Daily Gold Futures | \$41,660 |
| Spot Gold- Shariah compliant | \$2,760 |
| Japanese Yen Futures | \$1,420 |

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 **Tuesday, April 13, 2021.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk