

Notice No.: RISK-2021-019

Issue Date: May 05, 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	\$950	\$1,000
Asian Paints	\$2,600	\$2,550
Bajaj Finserv Ltd	\$2,000	\$2,250
Bajaj Finance	\$5,300	\$5,500
Bharti Airtel	\$1,050	\$1,100
Brent Crude Oil	\$6,000	\$5,050
Canadian Dollar	\$800	\$850
Cipla	\$1,650	\$1,850
Copper	\$2,200	\$2,500
Divis Laboratories Ltd	\$750	\$850
Dr Reddys Labs	\$950	\$1,050
Facebook Inc	\$2,250	\$2,450
Daily Gold	\$24,050	\$24,800
Alphabet Inc	\$1,600	\$1,800
Spot Gold	\$1,950	\$2,000
Gold	\$1,950	\$2,000
HCL Tech	\$2,050	\$2,000
HDFC Bank Ltd	\$1,500	\$1,550
Hindalco Ind	\$1,800	\$1,850
ICICI Bank Ltd	\$3,000	\$3,050
India Gold Quanto	\$1,600	\$1,650

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Futures Contract	Current	New
Infosys Ltd	\$2,800	\$2,750
JP Morgan Chase	\$2,300	\$2,350
JSW Steel Limited	\$2,600	\$3,650
Kotak Mahindra Bank	\$1,850	\$1,800
Larsen Toubro Ltd	\$1,500	\$1,450
Microsoft Corporation	\$3,650	\$3,800
Pakistani Rupee	\$570	\$600
Power Grid	\$1,100	\$1,150
SBI Life Insurance Company Ltd	\$1,800	\$1,900
State Bank of India	\$1,900	\$1,850
Sun Pharma	\$1,250	\$1,350
Silver	\$1,500	\$1,600
Tata Steel	\$1,750	\$2,100
UPL	\$1,350	\$1,300
Chinese Yuan	CNY 19,600	CNY 19,750
South African Rand	ZAR 24,050	ZAR 24,000
Vedanta	\$1,200	\$1,300
Wipro	\$2,100	\$2,500
WTI Crude Oil Mini	\$525	\$550
WTI Crude Oil	\$5,225	\$5,400

2. Delivery Margin Revision Details:

Product	Delivery Margins
Daily Gold Futures	\$35,100
Spot Gold	\$2,850
Japanese Yen Futures	\$1,350
Canadian Dollar Futures	\$1,500

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 18 May, 2021.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk