

Notice No.: RISK-2021-020

Issue Date: Jun 03, 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:

Product Name	Current	New
Apple Inc	\$1,000	\$950
Adani Ports and SEZ	\$1,500	\$1,550
Asian Paints	\$2,550	\$3,000
Axis Bank Ltd	\$1,450	\$1,550
Bajaj Auto	\$800	\$850
Bajaj Finserv Ltd	\$2,250	\$2,400
Bajaj Finance	\$5,500	\$5,650
BPCL	\$900	\$950
Brent Crude Oil	\$5,050	\$5,200
Cipla	\$1,850	\$1,950
Coal India	\$700	\$750
Copper	\$2,500	\$2,600
Dr Reddys Labs	\$1,050	\$1,100
Facebook Inc	\$2,450	\$2,500
GAIL India	\$300	\$350
Pound Sterling	\$1,200	\$1,250
Daily Gold	\$24,800	\$26,700
Grasim Industries Ltd	\$2,950	\$3,000
Spot Gold- Shariah Compliant	\$2,000	\$2,150
Gold	\$2,000	\$2,150
HDFC	\$2,550	\$2,600
Hero MotoCorp	\$600	\$650
Hindalco Ind	\$1,850	\$2,000
ICICI Bank Ltd	\$3,050	\$3,350
India Gold Quanto	\$1,650	\$1,750

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Product Name	Current	New
IndusInd Bank	\$1,000	\$1,050
Infosys Ltd	\$2,750	\$2,800
IOC	\$500	\$550
JP Morgan Chase	\$2,350	\$2,500
JSW Steel Limited	\$3,650	\$3,600
Kotak Mahindra Bank	\$1,800	\$1,850
Larsen Toubro Ltd	\$1,450	\$1,500
Mahindra N Mahindra	\$1,600	\$1,650
Microsoft Corporation	\$3,800	\$3,750
Maruti Suzuki Ltd	\$1,400	\$1,450
Nestle India Limited	\$3,450	\$3,600
NTPC	\$1,100	\$1,150
ONGC	\$550	\$600
Reliance Industries Ltd	\$2,050	\$2,200
SBI Life Insurance Company Ltd	\$1,900	\$2,000
State Bank of India	\$1,850	\$2,150
Silver	\$1,600	\$1,700
Tata Steel	\$2,100	\$2,300
Tech Mahindra	\$2,000	\$2,100
Titan Company Limited	\$1,600	\$1,650
UPL	\$1,300	\$1,650
Vedanta	\$1,300	\$1,400
Wipro	\$2,500	\$2,750
WTI Crude Oil Mini	\$550	\$600
WTI Crude Oil	\$5,400	\$5,700

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Pound Sterling	\$2,165
Spot Gold Shariah Compliant	\$3,041
Daily Gold Futures	\$37,760

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

These revisions shall be effective from **Thursday 10 June, 2021**.

Members are requested to take note of the revisions above.

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For Dubai Commodities Clearing Corporation

Andrew Dodsworth
Director – Operations and Risk