

Notice No.: RISK-2021-025

Issue Date: Aug 09, 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 Futures	\$1,050	\$1,100
Bajaj Finserv Ltd Futures	\$2,450	\$2,900
Bajaj Finance Futures	\$6,050	\$6,300
Bharti Airtel Futures	\$1,100	\$1,150
Copper Futures	\$2,400	\$2,500
Divis Laboratories Ltd Futures	\$900	\$1,000
Facebook Inc Futures	\$2,650	\$2,750
Daily Gold Futures	\$30,100	\$25,500
Alphabet Inc Futures	\$1,850	\$2,000
Grasim Industries Ltd Futures	\$3,050	\$3,100
Spot Gold - Shariah Compliant	\$2,700	\$2,050
Gold Futures	\$2,000	\$2,050
HCL Tech Futures	\$2,000	\$2,050
Hindalco Ind Futures	\$1,900	\$2,250
ICICI Bank Ltd Futures	\$3,200	\$3,450
Infosys Ltd Futures	\$3,200	\$3,250
JSW Steel Limited Futures	\$3,450	\$3,700
Larsen Toubro Ltd Futures	\$1,550	\$1,600
Microsoft Corporation Futures	\$4,100	\$4,250
Power Grid Futures	\$1,200	\$1,400
SBI Life Insurance Company Ltd Futures	\$2,050	\$2,200
Sun Pharma Futures	\$1,400	\$1,550
Tata Steel Futures	\$2,350	\$2,900
Tech Mahindra Futures	\$2,250	\$2,450
Ultratech Cement Futures	\$1,400	\$1,550
Chinese Yuan Futures	CNY19,400	CNY 19,450
South African Rand Futures	ZAR23,250	ZAR 23,750
Vedanta Futures	\$1,350	\$1,500

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Product Name	Current	New
Wipro Futures	\$2,750	\$2,950
WTI Crude Oil Mini Futures	\$625	\$630
WTI Crude Oil Futures	\$6,250	\$6,300

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Daily Gold Futures	\$37,000
Spot Gold - Shariah Compliant	\$3,600

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

These revisions shall be effective from **Thursday 12th August 2021**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Adel Abu Assaf
Director – IT