

**Notice No.:** RISK-2021-030

**Issue Date:** 08 September 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	\$1,100	\$1,150
Adani Ports and SEZ Futures	\$1,450	\$1,500
Asian Paints Futures	\$3,050	\$3,200
Axis Bank Ltd Futures	\$1,550	\$1,600
Bajaj Finserv Ltd Futures	\$2,900	\$3,450
Bajaj Finance Futures	\$6,300	\$7,550
Bharti Airtel Futures	\$1,150	\$1,350
Brent Crude Oil Futures	\$5,650	\$5,600
Britannia Industries Ltd Futures	\$750	\$800
Copper Futures	\$2,500	\$2,450
Divis Laboratories Ltd Futures	\$1,000	\$1,050
Facebook Inc Futures	\$2,750	\$2,800
Daily Gold Futures	\$25,500	\$25,350
Alphabet Inc Futures	\$2,000	\$2,200
Grasim Industries Ltd Futures	\$3,100	\$3,000
HCL Tech Futures	\$2,050	\$2,400
HDFC Bank Ltd Futures	\$1,550	\$1,600
HDFC Futures	\$2,500	\$2,850
Hindalco Ind Futures	\$2,250	\$2,350
Hindustan Unilever Futures	\$2,500	\$2,750
ICICI Bank Ltd Futures	\$3,450	\$3,600
India Gold Quanto Futures	\$1,650	\$1,810
Infosys Ltd Futures	\$3,250	\$3,450
JP Morgan Chase Futures	\$2,350	\$2,450
JSW Steel Limited Futures	\$3,700	\$3,450
Larsen Toubro Ltd Futures	\$1,600	\$1,700
Microsoft Corporation Futures	\$4,250	\$4,550
Nestle India Limited Futures	\$3,550	\$3,950
Power Grid Futures	\$1,400	\$1,500
Reliance Industries Ltd Futures	\$2,150	\$2,300

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Product Name	Current	New
SBI Life Insurance Company Ltd Futures	\$2,200	\$2,400
Sun Pharma Futures	\$1,550	\$1,600
TCS Ltd Futures	\$3,400	\$3,800
Tech Mahindra Futures	\$2,450	\$2,900
Titan Company Limited Futures	\$1,750	\$1,950
South African Rand Futures	23,750.00	ZAR 23,600
Wipro Futures	\$2,950	\$3,250
WTI Crude Oil Mini Futures	\$630	\$625
WTI Crude Oil Futures	\$6,300	\$6,250
EUR Rolling Futures	\$250	\$200

**2. Delivery Margin Revision Details:**

Product Name	Delivery Margin
Daily Gold Futures	\$35,850

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

These revisions shall be effective from **Tuesday 14<sup>th</sup> September 2021**.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Adel Abu Assaf**  
**Director – IT**