

Notice No.: RISK-2021-036

Issue Date: 08 November 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
Asian Paints Futures	\$3,200	\$3,250
Axis Bank Ltd Futures	\$1,600	\$1,550
Bajaj Auto Futures	\$850	\$800
Bajaj Finserv Ltd Futures	\$3,450	\$3,600
Bajaj Finance Futures	\$7,550	\$7,700
Bharti Airtel Futures	\$1,350	\$1,400
BPCL Futures	\$950	\$900
Brent Crude Oil Futures	\$5,600	\$6,300
Coal India Futures	\$750	\$950
Copper Futures	\$2,450	\$2,400
Dr Reddys Labs Futures	\$1,100	\$1,000
Euro Futures	\$1,050	\$1,000
Facebook Inc Futures	\$2,800	\$2,550
GAIL India Futures	\$350	\$300
Daily Gold Futures	\$25,350	\$24,850
Grasim Industries Ltd Futures	\$3,000	\$3,500
Spot Gold-Shariah Compliant	\$2,050	\$2,000
Gold Futures	\$2,050	\$2,000
HCL Tech Futures	\$2,400	\$2,600
HDFC Futures	\$2,850	\$2,900
Hindalco Ind Futures	\$2,350	\$2,450
ICICI Bank Ltd Futures	\$3,600	\$4,050
India Gold Quanto Futures	\$1,810	\$1,700
IndusInd Bank Futures	\$1,050	\$1,150
Infosys Ltd Futures	\$3,450	\$3,350
IOC Futures	\$550	\$650
ITC Futures	\$1,050	\$1,200
JP Morgan Chase Futures	\$2,450	\$2,550
Japanese Yen Futures	\$950	\$900
JSW Steel Limited Futures	\$3,450	\$3,400
Kotak Mahindra Bank Futures	\$1,750	\$2,050
Larsen Toubro Ltd Futures	\$1,700	\$1,800

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Mahindra N Mahindra Futures	\$1,600	\$1,800
Microsoft Corporation Futures	\$4,550	\$4,850
Nestle India Limited Futures	\$3,950	\$3,900
NTPC Futures	\$1,200	\$1,450
ONGC Futures	\$600	\$750
Pakistani Rupee Futures	\$600	\$550
Power Grid Futures	\$1,500	\$950
Reliance Industries Ltd Futures	\$2,300	\$2,550
SBI Life Insurance Company Ltd Futures	\$2,400	\$2,450
State Bank of India Futures	\$2,150	\$2,550
Sun Pharma Futures	\$1,600	\$1,650
Silver Futures	\$1,600	\$1,450
Tata Steel Futures	\$2,900	\$2,650
Tech Mahindra Futures	\$2,900	\$3,000
Titan Company Limited Futures	\$1,950	\$2,400
Tata Motors Ltd Futures	\$700	\$1,000
UPL Futures	\$1,600	\$1,500
Chinese Yuan Futures	CNY 19,450	CNY 19400
South African Rand Futures	ZAR 23,600	ZAR 24,800
Vedanta Futures	\$1,500	\$1,550
WTI Crude Oil Mini Futures	\$625	\$710
WTI Crude Oil Futures	\$6,250	\$7,100

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2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Daily Gold Futures	\$35,150
Euro Futures	\$1,750
Japanese Yen Futures	\$1,600
Spot Gold- Shariah Compliant	\$2,850

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

These revisions shall be effective from **Monday 15th November 2021**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Adel Abu Assaf
Director – IT