



MCX Circular No. MCX/MCXCCL/447/2018

October 29, 2018

MCXCCL Circular No. MCXCCL/RISK/049/2018

Revision in Concentration Margin Slabs

In terms of the provisions of the Rules, Bye-Laws and Regulations of the Multi Commodity Exchange Clearing Corporation Limited (MCXCCL) and in modification to Circular No. MCXCCL/RISK/035/2018 dated October 4, 2018, Members of MCXCCL are notified as under:

1. The applicable concentration margins at Client Level shall be revised as under:

Client OI vs. Exchange OI (In Value)	Commodities specified in Annexure 1A	Commodities specified in Annexure 1B
Up to 5%	Nil	Nil
5% to 10%	1.00%	1.50%
10% to 15%	1.50%	2.50%
15% to 20%	2.50%	4.00%
20% to 25%	3.50%	5.50%
Above 25%	4.00%	6.00%

2. The applicable concentration margins at Clearing Member Level shall be revised as under:

Member OI vs. Exchange OI (In Value)	All Commodities
0% to 10%	Nil
10% to 15%	1.00 %
15% to 20%	2.00 %
20% to 25%	3.00 %
25% to 30%	4.00 %
Above 30%	5.00 %

3. The applicable concentration margins in narrow and sensitive commodities (specified in **Annexure 2**) shall be double the normal concentration margin slabs.

4. All other provisions as specified in circular no. MCXCCL/RISK/035/2018 dated October 4, 2018 shall remain the same.

5. The provisions of this circular shall be made applicable from **November 1, 2018**.

Members are requested to take note of the same.

Mohamed Aslam Shaikh
Head – Risk Management

Encl.: As above

Kindly contact Customer Support on 022- 6649 4000 or send an email at customersupport@mcxindia.com for further clarification.

-----Corporate office -----
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Annexure 1A

List of Commodities
ALUMINIUM
BRASSPHY
COPPER
CRUDEOIL
GOLD
LEAD
NATURALGAS
NICKEL
SILVER
ZINC

Annexure 1B

List of Commodities
CARDAMOM
CASTORSEED
COTTON
CPO
MENTHAOIL
PEPPER
RBDPMOLEIN
RUBBER

Annexure 2

List of Narrow and Sensitive Commodities

Commodity
CARDAMOM
CASTORSEED
MENTHAOIL
PEPPER