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### Revision in Threshold Limits for Concentration Margin

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In terms of the provisions of the Rules, Bye-Laws and Regulations of the Multi Commodity Exchange Clearing Corporation Limited (MCXCCL) and in continuation to Circular No. MCXCCL/RISK/058/2018 dated November 9, 2018 clearing Members of the MCXCCL are notified as under:

Based on the assessment for the month of December 2018, the concentration margin for the period January 15, 2019 to February 14, 2019 shall be levied as under:

1. Commodity wise Threshold limits applicable for concentration margin for the period January 15, 2019 to February 14, 2019 is specified in **Annexure 1**.
2. The applicable concentration margins at Client Level shall be as under:

Client OI vs. Exchange OI (In Value)	Commodities specified in Annexure 2A	Commodities specified in Annexure 2B
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%

3. The applicable concentration margins at Clearing Member Level shall be 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 %

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

The provisions of this circular shall be applicable from **January 15, 2019**.

Members are requested to take note of the same.

Mohamed Aslam Shaikh  
Head – Risk Management

Encl.: As above

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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 1

### Threshold Limits for Concentration Margin

Sr. No.	Commodity	Threshold Limits	Unit
1	ALUMINIUM	32300	MT
2	BRASS	3000	MT
3	CARDAMOM	85700	KGS
4	CASTORSEED	3000	MT
5	COPPER	26912700	KGS
6	COTTON	359900	BALES
7	CRUDEOIL	2481700	BBL
8	CPO	132000	MT
9	GOLD	15800	KGS
10	LEAD	27200	MT
11	MENTHAOIL	1204500	KGS
12	NATURALGAS	8640000	mmBtu
13	NICKEL	4896700	KGS
14	PEPPER	3000	MT
15	RBDPALM	3000	MT
16	RUBBER	3000	MT
17	SILVER	1184200	KGS
18	ZINC	46600	MT

## **Annexure 2A**

<b>List of Commodities</b>
ALUMINIUM
BRASSPHY
COPPER
CRUDEOIL
GOLD
LEAD
NATURALGAS
NICKEL
SILVER
ZINC

## **Annexure 2B**

<b>List of Commodities</b>
CARDAMOM
CASTORSEED
COTTON
CPO
MENTHAOIL
PEPPER
RBDPMOLEIN
RUBBER

## **Annexure 3**

### **List of Narrow and Sensitive Commodities**

<b>Commodity</b>
CARDAMOM
CASTORSEED
MENTHAOIL
PEPPER