

Notice No.: RISK-2024-015

Issue Date: 05 August 2024

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 Margin | New Margin |
|--|----------------|------------|
| Physical Gold Futures | \$67,970 | \$88,200 |
| Daily Spot Gold Futures | \$67,970 | \$88,200 |
| Daily Gold Futures | \$32,962 | \$43,700 |
| India Gold Quanto Futures | \$2,612 | \$4,750 |
| Gold Futures | \$2,712 | \$3,600 |
| Infosys Ltd Futures | \$3,000 | \$3,800 |
| Spot Gold | \$2,712 | \$3,600 |
| SBI Life Insurance Company Ltd Futures | \$2,900 | \$3,550 |
| TCS Ltd Futures | \$3,850 | \$4,450 |
| NTPC Futures | \$3,650 | \$4,200 |
| Tata Motors Ltd Futures | \$1,800 | \$2,350 |
| Cipla Futures | \$2,750 | \$3,150 |
| ONGC Futures | \$1,300 | \$1,700 |
| Sun Pharma Futures | \$3,100 | \$3,500 |
| ICICI Bank Ltd Futures | \$5,800 | \$6,150 |
| Adani Ports and SEZ Futures | \$3,815 | \$3,200 |

2. Delivery Margin Revision Details:

| Product Name | Current Margin | New Margin |
|-------------------------|----------------|--------------|
| Daily Gold Futures | \$46,600.00 | \$61,800.00 |
| Daily Spot Gold Futures | \$96,100.00 | \$124,750.00 |
| Physical Gold Futures | \$96,100.00 | \$124,750.00 |
| Spot Gold | \$3,850.00 | \$5,100.00 |

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

These revisions shall be effective from **Tuesday, 13th August 2024.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Director of Clearing and Risk Management