

Notice No.: RISK-2022-032

Issue Date: 05 October 2022

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	\$1,350	\$1,100
Adani Ports and SEZ Futures	\$1,550	\$1,650
Asian Paints Futures	\$3,350	\$3,400
Australian Dollar Futures	\$900	\$850
Bajaj Auto Futures	\$800	\$750
Bajaj Finserv Ltd Futures**	\$3,450	\$350
Bajaj Finance Futures	\$7,250	\$7,400
Bharti Airtel Futures	\$1,550	\$1,650
BPCL Futures	\$800	\$650
Brent Crude Oil Futures	\$8,650	\$6,550
Britannia Industries Ltd Futures	\$750	\$800
Canadian Dollar Futures	\$800	\$750
Swiss Franc Futures	\$900	\$1,000
Cipla Futures	\$2,050	\$2,250
Coal India Futures	\$1,200	\$1,100
Copper Futures	\$2,200	\$1,900
Eicher Motors Futures	\$550	\$750
Euro Futures	\$900	\$1,000
Facebook Inc Futures	\$1,250	\$1,050
GAIL India Futures**	\$300	\$250
Pound Sterling Futures*	\$1,050	\$2,050
Daily Gold Futures	\$25,400	\$23,450
Spot Gold	\$2,050	\$1,900
Gold Futures	\$2,050	\$1,900
HCL Tech Futures	\$1,950	\$1,900
HDFC Bank Ltd Futures	\$1,500	\$1,450
HDFC Futures	\$2,400	\$2,300
Hindalco Ind Futures	\$2,250	\$2,000
Hindustan Unilever Futures	\$2,650	\$2,750

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Product Name	Current	New
ICICI Bank Ltd Futures	\$4,500	\$4,350
IndusInd Bank Futures	\$1,150	\$1,200
Infosys Ltd Futures	\$3,000	\$2,850
Indian Rupee Quanto Futures	\$120	\$125
IOC Futures	\$600	\$350
ITC Futures	\$1,650	\$1,700
JP Morgan Chase Futures	\$1,750	\$1,600
Japanese Yen Futures	\$750	\$700
Larsen Toubro Ltd Futures	\$1,800	\$1,900
Mahindra N Mahindra Futures	\$2,650	\$2,550
Microsoft Corporation Futures	\$3,950	\$3,600
Maruti Suzuki Ltd Futures	\$1,850	\$1,800
Nestle India Limited Futures	\$3,900	\$3,850
NTPC Futures	\$1,600	\$1,650
ONGC Futures	\$850	\$650
Physical Gold Futures	\$51,500	\$46,550
Pakistani Rupee Futures	\$500	\$400
Power Grid Futures	\$1,200	\$1,100
Reliance Industries Ltd Futures	\$2,650	\$2,400
SBI Life Insurance Company Ltd Futures	\$2,600	\$2,550
Daily Spot Gold Futures	\$51,500	\$46,550
Sun Pharma Futures	\$1,800	\$1,950
Silver Futures	\$1,250	\$1,150
Tata Steel Futures	\$250	\$200
TCS Ltd Futures	\$3,300	\$3,050
Tech Mahindra Futures	\$2,200	\$2,050
Tata Motors Ltd Futures	\$900	\$850
Ultratech Cement Futures	\$1,350	\$1,300
UPL Futures	\$1,550	\$1,350
Chinese Yuan Futures	CNY 20,750	CNY 21,500
South African Rand Futures	ZAR 27,850.00	ZAR 29,400
Wipro Futures	\$2,100	\$2,000
WTI Crude Oil Mini Futures	\$900	\$680
WTI Crude Oil Futures	\$9,000	\$6,800
GBP Rolling Futures*	\$250	\$400

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2. Delivery Margin Revision Details:

Product Name	New
Australian Dollar Futures	\$1,450
Canadian Dollar Futures	\$1,300
Swiss Franc Futures	\$1,750
Euro Futures	\$1,750
Pound Sterling Futures	\$3,550
Daily Gold Futures	\$33,150
Spot Gold	\$2,700
Japanese Yen Futures	\$1,200
Physical Gold Futures	\$65,850
Daily Spot Gold Futures	\$65,850

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

These revisions shall be effective from **Wednesday, 12th October 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management