

Notice No.: RISK-2022-015

Issue Date: 06 May 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 Margin	New
Adani Ports and SEZ Futures	\$1,450	\$1,750
Australian Dollar Futures	\$900	\$950
Bajaj Finance Futures	\$7,050	\$7,300
Brent Crude Oil Futures	\$10,000	\$10,200
Canadian Dollar Futures	\$800	\$850
Copper Futures	\$2,450	\$2,650
Euro Futures	\$1,000	\$950
Facebook Inc Futures	\$2,600	\$1,750
Daily Gold Futures	\$26,850	\$27,150
Spot Gold	\$2,600	\$2,200
Gold Futures	\$2,150	\$2,200
HCL Tech Futures	\$2,650	\$2,350
HDFC Futures	\$2,600	\$2,400
ITC Futures	\$1,100	\$1,350
JP Morgan Chase Futures	\$2,350	\$2,100
Japanese Yen Futures	\$900	\$850
JSW Steel Limited Futures	\$3,300	\$3,700
Mahindra N Mahindra Futures	\$1,700	\$1,900
Microsoft Corporation Futures	\$5,100	\$4,700
Nestle India Limited Futures	\$3,950	\$3,700
NTPC Futures	\$1,350	\$1,600
Reliance Industries Ltd Futures	\$2,400	\$2,850
SBI Life Insurance Company Ltd Futures	\$2,450	\$2,250
Sun Pharma Futures	\$1,700	\$1,900
Tata Steel Futures	\$2,450	\$2,650
Tech Mahindra Futures	\$3,600	\$3,000
Ultratech Cement Futures	\$1,550	\$1,350
South African Rand Futures	ZAR 25,900	ZAR 23,850
Wipro Futures	\$3,600	\$3,000
WTI Crude Oil Mini Futures	\$850	\$1,030
WTI Crude Oil Futures	\$8,500	\$10,300

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2. Delivery Margin Revision Details:

Product Name	Delivery margin
Australian Dollar Futures	\$1,650
Canadian Dollar Futures	\$1,500
Euro Futures	\$1,650
Daily Gold Futures	\$38,400
Spot Gold	\$3,150
Japanese Yen Futures	\$1,500

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

These revisions shall be effective from **Thursday 12th May 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management