

Notice No.: RISK-2022-026

Issue Date: 02 September 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
Bajaj Finserv Ltd Futures	\$3,050	\$3,450
Brent Crude Oil Futures	\$10,150	\$8,650
Coal India Futures	\$1,000	\$1,200
Divis Laboratories Ltd Futures	\$950	\$750
Grasim Industries Ltd Futures	\$3,200	\$3,400
Hindalco Ind Futures	\$2,100	\$2,250
ICICI Bank Ltd Futures	\$4,150	\$4,500
IndusInd Bank Futures	\$950	\$1,150
Infosys Ltd Futures	\$3,150	\$3,000
ITC Futures	\$1,550	\$1,650
Japanese Yen Futures	\$850	\$750
Mahindra N Mahindra Futures	\$2,200	\$2,650
Microsoft Corporation Futures	\$4,150	\$3,950
Maruti Suzuki Ltd Futures	\$1,700	\$1,850
Sun Pharma Futures	\$1,900	\$1,800
Tech Mahindra Futures	\$2,000	\$2,200
Titan Company Limited Futures	\$2,400	\$2,650
Chinese Yuan Futures	CNY20,300	CNY20,750
South African Rand Futures	ZAR27,050	ZAR27,850
Vedanta Futures	\$1,150	\$1,400

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2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Japanese Yen Futures	\$1,300

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

These revisions shall be effective from **Monday, 12th September 2022.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management