

**Notice No.:** RISK-2022-023

**Issue Date:** 08 August 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
Asian Paints Futures	\$2,700	\$3,350
Australian Dollar Futures	\$950	\$900
Bajaj Finserv Ltd Futures	\$2,200	\$3,050
Bajaj Finance Futures	\$5,450	\$7,250
Brent Crude Oil Futures	\$8,650	\$10,150
Canadian Dollar Futures	\$850	\$800
Swiss Franc Futures	\$1,500	\$900
Copper Futures	\$2,050	\$2,200
Euro Futures	\$950	\$900
Pound Sterling Futures	\$1,200	\$1,050
Alphabet Inc Futures	\$1,700	\$100
Grasim Industries Ltd Futures	\$2,650	\$3,200
Hindalco Ind Futures	\$1,700	\$2,100
Hindustan Unilever Futures	\$2,350	\$2,650
ICICI Bank Ltd Futures	\$3,750	\$4,150
Infosys Ltd Futures	\$2,950	\$3,150
ITC Futures	\$1,350	\$1,550
JP Morgan Chase Futures	\$2,100	\$1,750
Japanese Yen Futures	\$2,000	\$850
JSW Steel Limited Futures	\$2,850	\$3,200
Microsoft Corporation Futures	\$3,950	\$4,150
Nestle India Limited Futures	\$3,600	\$3,900
SBI Life Insurance Company Ltd Futures	\$2,400	\$2,600
State Bank of India Futures	\$2,450	\$2,700
Tata Steel Futures	\$1,750	\$250
Titan Company Limited Futures	\$1,950	\$2,400
Chinese Yuan Futures	CNY 20,150	CNY 20,300
South African Rand Futures	ZAR 26,450	ZAR 27,050

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**2. Delivery Margin Revision Details:**

Product Name	Delivery Margin
Australian Dollar Futures	\$1,550
Canadian Dollar Futures	\$1,400
Swiss Franc Futures	\$1,550
Euro Futures	\$1,550
Pound Sterling Futures	\$1,850
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 **Friday, 12<sup>th</sup> August 2022**.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Eren Gegin**  
**Head of Clearing and Risk Management**