

Notice No.: RISK-2022-006

Issue Date: 08 March 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
Axis Bank Ltd Futures	\$1,550	\$1,500
Bharti Airtel Futures	\$1,450	\$1,400
Brent Crude Oil Futures	\$6,850	\$7,350
Coal India Futures	\$800	\$850
Euro Futures	\$950	\$1,000
Facebook Inc Futures	\$2,600	\$4,210
Daily Gold Futures	\$25,450	\$26,850
Grasim Industries Ltd Futures	\$3,450	\$3,250
Spot Gold – Shariah Compliant	\$2,050	\$2,150
Gold Futures	\$2,050	\$2,150
Hindalco Ind Futures	\$2,450	\$2,900
ICICI Bank Ltd Futures	\$3,950	\$3,750
India Gold Quanto Futures	\$1,700	\$1,800
IndusInd Bank Futures	\$900	\$950
IOC Futures	\$650	\$600
Japanese Yen Futures	\$850	\$900
Mahindra N Mahindra Futures	\$1,800	\$1,700
NTPC Futures	\$1,450	\$1,350
SBI Life Insurance Company Ltd Futures	\$2,500	\$2,450
State Bank of India Futures	\$2,700	\$2,450
Silver Futures	\$1,400	\$1,500
Tata Steel Futures	\$2,250	\$2,450
Tata Motors Ltd Futures	\$1,050	\$1,000
Vedanta Futures	\$1,700	\$1,900
WTI Crude Oil Mini Futures	\$750	\$815
WTI Crude Oil Futures	\$7,500	\$8,150
Yes Bank Futures	\$50	\$100

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2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Euro Futures	\$1,750
Daily Gold Futures	\$38,000
Spot Gold – Shariah Compliant	\$3,050
Japanese Yen Futures	\$1,550

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

These revisions shall be effective from **Friday 11th March 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management