

Notice No.: RISK-2022-016

Issue Date: 06 June 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
Adani Ports and SEZ Futures	\$1,750	\$1,550
Asian Paints Futures	\$3,400	\$3,100
Bajaj Auto Futures	\$700	\$800
Bajaj Finserv Ltd Futures	\$3,300	\$3,450
Bharti Airtel Futures	\$1,400	\$1,550
Brent Crude Oil Futures	\$10,200	\$9,250
Cipla Futures	\$1,900	\$2,050
Coal India Futures	\$850	\$1,000
Dr Reddys Labs Futures	\$1,000	\$900
Pound Sterling Futures	\$1,150	\$1,300
Grasim Industries Ltd Futures	\$3,250	\$3,350
Larsen Toubro Ltd Futures	\$1,900	\$1,800
Mahindra N Mahindra Futures	\$1,900	\$2,100
Nestle India Limited Futures	\$3,700	\$3,600
Power Grid Futures	\$1,100	\$1,200
Reliance Industries Ltd Futures	\$2,850	\$2,650
SBI Life Insurance Company Ltd Futures	\$2,250	\$2,400
Tata Motors Ltd Futures	\$1,000	\$900
Chinese Yuan Futures	CNY19,150	CNY 40,300
South African Rand Futures	ZAR 23,850	ZAR 57,050
Vedanta Futures	\$1,950	\$2,050
WTI Crude Oil Mini Futures	\$1,030	\$975
WTI Crude Oil Futures	\$10,300	\$9,750

Notice No.: RISK-2022-016

Issue Date: 06 June 2022

Subject: Revision to Initial Margins and Delivery Margins for various Classes of Contracts

2. Delivery Margin Revision Details:

Product Name	Delivery Margin
Pound Sterling Futures	\$2,250

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

These revisions shall be effective from **Monday 13th June 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management