

Notice No.: RISK-2022-019 Issue Date: 06 July 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	\$3,100	\$2,700
Bajaj Finserv Ltd Futures	\$3,450	\$2,200
Bajaj Finance Futures	\$7,300	\$5,450
Brent Crude Oil Futures	\$9,250	\$8,650
Swiss Franc Futures	\$950	\$1,500
Copper Futures	\$2,650	\$2,050
Facebook Inc Futures	\$1,750	\$1,250
Pound Sterling Futures	\$1,300	\$1,200
Daily Gold Futures	\$27,150	\$25,400
Alphabet Inc Futures	\$2,200	\$1,700
Grasim Industries Ltd Futures	\$3,350	\$2,650
Spot Gold – Shariah Compliant	\$2,200	\$2,050
Gold Futures	\$2,200	\$2,050
HCL Tech Futures	\$2,350	\$1,950
Hindalco Ind Futures	\$2,900	\$1,700
Israeli Shekel Futures	\$500	\$550
Infosys Ltd Futures	\$3,800	\$2,950
Japanese Yen Futures	\$850	\$2,000
JSW Steel Limited Futures	\$3,700	\$2,850
Mahindra N Mahindra Futures	\$2,100	\$2,200
Microsoft Corporation Futures	\$4,700	\$3,950
Silver Futures	\$1,500	\$1,250
Tata Steel Futures	\$2,650	\$1,750
TCS Ltd Futures	\$3,750	\$3,300
Tech Mahindra Futures	\$3,000	\$2,000
Titan Company Limited Futures	\$2,550	\$1,950



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Product Name	Current	New
Chinese Yuan Futures	CNY 40,300	CNY 20,150
South African Rand Futures	ZAR 57,050.00	ZAR 26,450.00
Vedanta Futures	\$2,050	\$1,150
Wipro Futures	\$3,000	\$2,100
WTI Crude Oil Mini Futures	\$975	\$900
WTI Crude Oil Futures	\$9,750	\$9,000

2. <u>Delivery Margin Revision Details:</u>

Product Name	Delivery Margin
Swiss Franc Futures	\$2,600
Pound Sterling Futures	\$2,100
Daily Gold Futures	\$36,000
Spot Gold – Shariah Compliant	\$2,900
Japanese Yen Futures	\$3,500

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

These revisions shall be effective from Tuesday 12th July 2022.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin Head of Clearing and Risk Management