

Notice No.: RISK-2022-033

Issue Date: 04 November 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
Axis Bank Ltd Futures	\$1,500	\$1,850
Brent Crude Oil Futures	\$6,550	\$7,150
Chinese Yuan Futures	CNY 21,500	CNY 22,050
Coal India Futures	\$1,100	\$1,250
GBP Rolling Futures	\$400	\$350
HCL Tech Futures	\$1,900	\$2,100
HDFC Futures	\$2,300	\$2,500
ICICI Bank Ltd Futures	\$4,350	\$4,600
Infosys Ltd Futures	\$2,850	\$3,100
Israeli Shekel Futures	\$550	\$500
JP Morgan Chase Futures	\$1,600	\$1,900
JSW Steel Limited Futures	\$3,200	\$3,400
Larsen Toubro Ltd Futures	\$1,900	\$2,050
Mahindra N Mahindra Futures	\$2,550	\$2,750
Maruti Suzuki Ltd Futures	\$1,800	\$1,950
Nestle India Limited Futures	\$3,850	\$4,100
Pound Sterling Futures	\$2,050	\$1,700
Reliance Industries Ltd Futures	\$2,400	\$2,600
Silver Futures*	\$1,150	\$1,650
South African Rand Futures	ZAR 29,400	ZAR 29,850
State Bank of India Futures	\$2,700	\$2,900
Swiss Franc Futures	\$1,000	\$900
TCS Ltd Futures	\$3,050	\$3,250
Titan Company Limited Futures	\$2,650	\$2,800
UPL Futures	\$1,350	\$1,500
WTI Crude Oil Futures	\$6,800	\$7,400
WTI Crude Oil Mini Futures	\$680	\$740

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2. Delivery Margin Revision Details:

Product Name	New
Swiss Franc Futures	\$1,560
Pound Sterling Futures	\$2,945

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 November 2022**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Head of Clearing and Risk Management