

Notice No.: RISK-2022-038

Issue Date: 08 December 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	\$1,650	\$1,800
Australian Dollar Futures	\$850	\$950
Bajaj Auto Futures	\$750	\$800
Bajaj Finserv Ltd Futures	\$350	\$800
Bharti Airtel Futures	\$1,650	\$1,750
BPCL Futures	\$650	\$700
Britannia Industries Ltd Futures	\$800	\$900
Cipla Futures	\$2,250	\$2,300
Copper Futures	\$1,900	\$2,900
Daily Gold Futures	\$23,450	\$24,600
Daily Spot Gold Futures	\$46,550	\$49,450
Dr Reddy's Labs Futures	\$900	\$950
EUR Rolling Futures	\$200	\$250
Euro Futures	\$1,000	\$1,050
Gold Futures	\$1,900	\$2,000
Grasim Industries Ltd Futures	\$3,400	\$3,550
HCL Tech Futures	\$2,100	\$2,300
HDFC Bank Ltd Futures	\$1,450	\$1,650
HDFC Futures	\$2,500	\$2,750
Hero MotoCorp Futures	\$550	\$600
Hindalco Ind Futures	\$2,000	\$2,300
ICICI Bank Ltd Futures	\$4,600	\$4,800
India Gold Quanto Futures	\$1,800	\$1,900
Indian Rupee Quanto Futures	\$125	\$150
Infosys Ltd Futures	\$3,100	\$3,300
IOC Futures	\$350	\$400
Israeli Shekel Futures	\$500	\$600
ITC Futures	\$1,700	\$1,750
Japanese Yen Futures	\$700	\$1,200
JP Morgan Chase Futures	\$1,900	\$2,050

Notice No.: RISK-2022-038

Issue Date: 08 December 2022

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

Product Name	Current	New
JSW Steel Limited Futures	\$3,400	\$3,750
Kotak Mahindra Bank Futures	\$1,850	\$2,000
Larsen Toubro Ltd Futures	\$2,050	\$2,100
NTPC Futures	\$1,650	\$1,750
ONGC Futures	\$650	\$750
Physical Gold Futures	\$46,550	\$49,450
Power Grid Futures	\$1,100	\$1,150
Reliance Industries Ltd Futures	\$2,600	\$2,750
SBI Life Insurance Company Ltd Futures	\$2,550	\$2,600
Spot Gold	\$1,900	\$2,000
State Bank of India Futures	\$2,900	\$3,050
Sun Pharma Futures	\$1,950	\$2,150
Swiss Franc Futures	\$900	\$1,350
Tata Motors Ltd Futures	\$850	\$900
Tata Steel Futures	\$200	\$250
TCS Ltd Futures	\$3,250	\$3,450
Tech Mahindra Futures	\$2,050	\$2,200
Ultratech Cement Futures	\$1,300	\$1,450
UPL Futures	\$1,500	\$1,600
Vedanta Futures	\$1,400	\$1,550
Wipro Futures	\$2,000	\$2,050

2. Delivery Margin Revision Details:

Product Name	New
Australian Dollar Futures	\$1,645
Daily Gold Futures	\$34,790
Daily Spot Gold Futures	\$69,935
Euro Futures	\$1,820
Japanese Yen Futures	\$2,080
Physical Gold Futures	\$69,935
Spot Gold	\$2,830
Swiss Franc Futures	\$2,340

Notice No.: RISK-2022-038

Issue Date: 08 December 2022

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

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

These revisions shall be effective from **Tuesday, 13th of December 2022.**

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Director of Clearing and Risk Management