

Notice No.: RISK-2023-06

Issue Date: 07 February 2023

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	\$1,800	\$1,650
Asian Paints Futures	\$3,400	\$3,100
Bajaj Finance Futures	\$7,400	\$6,600
Bajaj Finserv Ltd Futures	\$800	\$300
Bharti Airtel Futures	\$1,750	\$1,600
Brent Crude Oil Futures	\$7,150	\$6,400
Chinese Yuan Futures	CNH 22,050	CNH 20,800
Cipla Futures	\$2,300	\$2,150
Coal India Futures	\$1,250	\$1,150
Copper Futures	\$2,900	\$2,350
Daily Gold Futures	\$25,400	\$26,800
Daily Spot Gold Futures	\$51,000	\$53,950
Dr Reddy's Labs Futures	\$950	\$850
Eicher Motors Futures	\$750	\$650
Euro Futures	\$1,050	\$950
Gold Futures	\$2,050	\$2,150
Grasim Industries Ltd Futures	\$3,550	\$3,200
HDFC Futures	\$2,750	\$2,650
Hindustan Unilever Futures	\$2,750	\$2,600
ICICI Bank Ltd Futures	\$4,800	\$4,500
Indian Rupee Futures	\$500	\$350
Indian Rupee Weekly Futures	\$500	\$350
Infosys Ltd Futures	\$3,300	\$3,100
Israeli Shekel Futures	\$600	\$450
Japanese Yen Futures	\$1,850	\$900
Kotak Mahindra Bank Futures	\$2000	\$1850
Maruti Suzuki Ltd Futures	\$1,950	\$1,800
Nestle India Limited Futures	\$4,100	\$3,950
Pakistani Rupee Futures	\$400	\$1,000
Physical Gold Futures	\$51,000	\$54,000
Pound Sterling Futures	\$1,700	\$1,050

Notice No.: RISK-2023-06

Issue Date: 07 February 2023

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

Product Name	Current	New
Reliance Industries Ltd Futures	\$2,750	\$2,550
SBI Life Insurance Company Ltd Futures	\$2,600	\$2,450
Silver Futures	\$1,650	\$1,450
South African Rand Futures	ZAR 29,850	ZAR 28,300
Spot Gold – Sharia’h Compliant	\$2,050	\$2,150
Swiss Franc Futures	\$1,350	\$950
TCS Ltd Futures	\$3,450	\$3,350
Tech Mahindra Futures	\$2,200	\$2,050
Titan Company Limited Futures	\$2,800	\$2,600
UPL Futures	\$1,600	\$1,500
Vedanta Futures	\$1,550	\$1,650

2. Delivery Margin Revision Details:

Product Name	Current	New
Daily Gold Futures	\$35,920	\$37,900
Daily Spot Gold Futures	\$72,125	\$76,300
Euro Futures	\$1,820	\$1,645
Japanese Yen Futures	\$2,620	\$1,560
Physical Gold Futures	\$72,125	\$76,370
Pound Sterling Futures	\$2,945	\$1,820
Spot Gold - Sharia’h Compliant	\$2,900	\$3,040
Swiss Franc Futures	\$2,340	\$1,645

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

These revisions shall be effective from **Tuesday, 14th February 2023**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Director of Clearing and Risk Management