

**Notice No.:** RISK-2023-07

**Issue Date:** 03 March 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 Margin	Recommended Margin
Australian Dollar Futures	\$950	\$850
Brent Crude Oil Futures	\$6,400	\$8,400
Facebook Inc Futures*	\$1,050	\$2,000
Indian Rupee Futures	\$350	\$500
Indian Rupee Quanto Futures	\$150	\$170
Indian Rupee Weekly Futures	\$350	\$500
Israeli Shekel Futures*	\$450	\$750
ITC Futures	\$1,750	\$1,900
Japanese Yen Futures	\$900	\$950
Pound Sterling Futures	\$1,050	\$1,200
Silver Futures	\$1,450	\$1,500
WTI Crude Oil Futures	\$6,850	\$8,500
WTI Crude Oil Mini Futures	\$685	\$850

**2. Delivery Margin Revision Details:**

Product Name	Current Margin	New Margin
Australian Dollar Futures	\$ 1,645	\$ 1,450
Pound Sterling Futures	\$ 1,820	\$ 2,100
Japanese Yen Futures	\$ 1,560	\$ 1,650

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

These revisions shall be effective from **Thursday, 9<sup>th</sup> March 2023.**

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Eren Gegin**  
**Director of Clearing and Risk Management**