

Notice No.: RISK-2023-025

Issue Date: 06 September 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
Brent Crude Oil Futures	\$8,550	\$8,700
Canadian Dollar Futures	\$750	\$800
Cipla Futures	\$2,400	\$2,550
Facebook Inc Futures	\$2,450	\$2,250
Daily Gold Futures	\$27,600	\$27,250
Grasim Industries Ltd Futures	\$3,750	\$3,600
Spot Gold	\$2,250	\$2,200
Gold Futures	\$2,250	\$2,200
ICICI Bank Ltd Futures	\$5,050	\$4,800
Infosys Ltd Futures	\$2,700	\$2,900
JP Morgan Chase Futures	\$2,400	\$2,250
Japanese Yen Futures	\$950	\$900
JSW Steel Limited Futures	\$4,150	\$3,950
Mahindra N Mahindra Futures	\$2,950	\$3,200
Physical Gold Futures	\$55,150	\$54,400
Daily Spot Gold Futures	\$55,150	\$54,400
Tech Mahindra Futures	\$2,250	\$2,450
South African Rand Futures	ZAR 37,650	ZAR 37,800
WTI Crude Oil Mini Futures	\$900	\$920
WTI Crude Oil Futures	\$9,000	\$9,200

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2. Delivery Margin Revision Details:

Product Name	Current	New
Canadian Dollar Futures	\$1,300	\$1,400
Japanese Yen Futures	\$1,650	\$1,550
Daily Gold Futures	\$39,050	\$38,550
Spot Gold	\$3,200	\$3,100
Physical Gold Futures	\$78,000	\$76,950
Daily Spot Gold Futures	\$78,000	\$76,950

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

These revisions shall be effective from **Wednesday, 13th September 2023**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Eren Gegin
Director of Clearing and Risk Management