

**Notice No.:** RISK-2024-007

**Issue Date:** 02 April 2024

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

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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	New Margin
Asian Paints Futures	\$3,200	\$2,850
Bajaj Auto Futures	\$1,550	\$1,850
Brent Crude Oil Futures	\$8,200	\$8,750
Facebook Inc Futures	\$4,620	\$3,700
Daily Gold Futures	\$28,750	\$30,900
Grasim Industries Ltd Futures	\$4,300	\$4,600
Spot Gold	\$2,350	\$2,500
Gold Futures	\$2,350	\$2,550
ICICI Bank Ltd Futures	\$5,200	\$5,500
India Gold Quanto Futures	\$2,250	\$2,400
Infosys Ltd Futures	\$3,350	\$3,000
JP Morgan Chase Futures	\$2,650	\$3,000
Maruti Suzuki Ltd Futures	\$2,150	\$2,550
Physical Gold Futures	\$57,800	\$62,200
Daily Spot Gold Futures	\$57,800	\$62,200
Titan Company Limited Futures	\$3,500	\$3,850
UPL Futures	\$1,250	\$950
Chinese Yuan Futures	¥21,450	¥21,800
South African Rand Futures	R38,450	R37,900
WTI Crude Oil Mini Futures	\$865	\$915
WTI Crude Oil Futures	\$8,650	\$9,150

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**2. Delivery Margin Revision Details:**

Product Name	Current Margin	New Margin
Daily Gold Futures	\$40,650	\$43,700
Spot Gold	\$3,300	\$3,550
Physical Gold Futures	\$81,750	\$87,950
Daily Spot Gold Futures	\$81,750	\$87,950

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

These revisions shall be effective from **Thursday, 11<sup>th</sup> April 2024.**

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

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