

Notice No.: RISK-2024-022 Issue Date: 04 October, 2024

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	New Margin
Bajaj Auto Futures	\$2,200	\$2,500
Bajaj Finance Futures	\$7,400	\$7,750
Brent Crude Oil Futures	\$8,750	\$7,200
Britannia Industries Ltd Futures	\$950	\$1,300
Chinese Yuan Futures	¥21,800	¥21,050
Daily Gold Futures	\$45,250	\$47,400
Daily Spot Gold Futures	\$90,000	\$94,850
Eicher Motors Futures	\$750	\$1,050
Facebook Inc Futures	\$3,700	\$4,300
Gold Futures	\$3,650	\$3,850
Hindalco Ind Futures	\$3,500	\$3,800
India Gold Quanto Futures	\$3,250	\$3,450
JSW Steel Limited Futures	\$4,750	\$5,200
Mahindra N Mahindra Futures	\$5,800	\$6,250
Microsoft Corporation Futures	\$6,850	\$6,500
NTPC Futures	\$4,200	\$4,500
Physical Gold Futures	\$90,000	\$94,850
Silver Futures	\$2,130	\$2,500
South African Rand Futures	R36,400	R34,600
Spot Gold	\$3,650	\$3,850
Spot Silver	\$2,032	\$2,250
Sun Pharma Futures	\$3,500	\$3,900
Tata Motors Ltd Futures	\$2,350	\$2,000
Titan Company Limited Futures	\$3,450	\$3,850
WTI Crude Oil Futures	\$9,150	\$7,500
WTI Crude Oil Mini Futures	\$915	\$750



Notice No.: RISK-2024-022 Issue Date: 04 October, 2024

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

## 2. <u>Delivery Margin Revision Details:</u>

Product Name	Current Margin	New Margin
Daily Gold Futures	\$64,000.00	\$67,050.00
Daily Spot Gold Futures	\$127,300.00	\$134,150.00
Physical Gold Futures	\$127,300.00	\$134,150.00
Spot Gold	\$5,150.00	\$5,450.00
Spot Silver	\$2,850.00	\$3,200.00

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

These revisions shall be effective from Thursday, 10th October 2024.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

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