

A small version of the SGX logo, with the letters "SGX" in blue and the stylized bars in blue, green, and yellow.

Circular

2 November 2016

Circular No. DC/AM – 100 of 2016

Margin Changes for SGX-DT and SGX AsiaClear OTC Commodity Contracts

Pursuant to SGX-DC Rules 7.20 and 7.22, please be informed of margin changes for SGX-DT and SGX AsiaClear OTC Commodity contracts effective on **Friday, 4 November 2016**. Margin changes are prescribed in the Appendix.

The margins for all contracts (with changes indicated by the latest effective date) are detailed in the **SGX-DC Margin Schedule** available on SGX website (www.sgx.com) under Clearing -> Derivatives -> Operational Information.

If you have any questions, please contact Mr Jerry Zhou (Tel: 6236-8161) and Mr Michael Wang (Tel: 6236-5345) of Risk Management, or email to margins@sgx.com.

Lee Chih-Wei
Vice President
Risk Management

List of Margin Changes

1. Outright Margin

Revised (effective 04 November 2016)

Contract Code	Contract Name	Currency	Tier	Maint. Margin	Initial Margin	Additional Margin (Maint.)	Additional Margin (Initial)	Short Option Minimum	Volatility scan range %
CN	FTSE China A50 Index Futures	USD	1	450	495				

2. Existing Margin

Revised (effective 04 November 2016)

Contract Code	Contract Name	Currency	Tier	Maint. Margin	Initial Margin	Additional Margin (Maint.)	Additional Margin (Initial)	Short Option Minimum	Volatility scan range %
CN	FTSE China A50 Index Futures	USD	1	400	440				