

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 02 February 2010
Clearing Circular: 04/2010
Special Margin Rate

In view of the holiday period from 15 to 16 February 2010, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 17 February 2010. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Thursday, 11 February 2010** and will continue to apply until further notice.

Contract	Spot Month Gross Margin Rate (RM)	Outright Margin (RM)	Spot Month Spread (RM)	Back Month Spread (RM)
FKLI	N/A	3,300	200	150
OKLI	N/A	3,300	N/A	N/A
FCPO	7,000	6,500	N/A	400
FPKO	7,000	6,500	N/A	400
FKB3	N/A	1,000	150	100
FMG3	N/A	800	150	100
FMG5	N/A	1,000	150	100
FMGA	N/A	1,200	150	100
FAIR	N/A	200	40	20
FAMM	N/A	400	80	40
FBRS	N/A	500	100	50
FBST	N/A	300	60	30
FGEN	N/A	800	160	80
FIOI	N/A	500	100	50
FRHB	N/A	500	100	50
FSGB	N/A	150	35	15
FTEL	N/A	200	40	20

Contract	Outright Margin (USD)	Spot Month Spread (USD)	Back Month Spread (USD)
FUPO	1,200	300	250
Inter-Commodity Concession		Concession	Ratio
FCPO:FUPO		70%	1:1

If you have any queries, please do not hesitate to contact the Risk Management, Market Operations.

<u>Name</u>	<u>Contact No.</u>	<u>E-Mail Address</u>
1. Siew Sze Yih	2034 7109	szeyih@bursamalaysia.com
2. Shakirah	2034 7106	shakirah@bursamalaysia.com
3. Tee Kai Hong	2034 7103	teekaihong@bursamalaysia.com

