

**BURSA MALAYSIA DERIVATIVES CLEARING BERHAD**
**Date : 11 January 2012**
**Clearing Circular: 01/2012**
**Special Margin Rate**

In view of the holiday period from 23 to 24 January 2012, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 25 January 2012. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Wednesday, 18 January 2012** 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	5,000	200	150
OKLI	N/A	5,000	N/A	N/A
<b>FCPO</b>	<b>7,250</b>	<b>7,000</b>	N/A	500
<b>FPKO</b>	<b>7,250</b>	<b>7,000</b>	N/A	500
FKB3	N/A	1,000	150	100
FMG3	N/A	500	150	100
FMG5	N/A	600	150	100
FMGA	N/A	700	150	100
FAIR	N/A	540	40	20
FAMM	N/A	460	80	40
FBRS	N/A	680	100	50
FBST	N/A	340	60	30
FGEN	N/A	1,110	160	80
FIOI	N/A	500	100	50
FRHB	N/A	610	100	50
FSGB	N/A	150	35	15
FTEL	N/A	280	40	20

Contract	Outright Margin (USD)	Spot Month Spread (USD)	Back Month Spread (USD)
<b>FUPO</b>	<b>2,200</b>	300	250
<b>Inter-Commodity Concession</b>	<b>Concession</b>	<b>Ratio</b>	
FCPO:FUPO	70%	1:1	

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

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