

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 9 June 2014
Clearing Circular: 13/2014
New Performance Bond / Margin Rate

In conjunction with FPOL launch, the new POL Combined Commodity will be introduced and the following rate will be effective from the close of business on Monday, 16th June 2014 until further notice.

| Combined Commodity | SPAN Price Scan Range (RM) | SPAN Volatility Scan Range (%) | Spot Month Charge (RM) | Spot Month Spread (RM/pair) | Back Month Spread (RM/pair) | Short Option Minimum (RM) |
|--------------------|----------------------------|--------------------------------|------------------------|-----------------------------|-----------------------------|---------------------------|
| KLI | 3,500 | 5 | - | 350 | 300 | 50 |
| CPO | 4,000 | 5 | 250 | - | 800 | 50 |
| PKO | 4,000 | - | 250 | - | 800 | - |
| GLD | 800 | - | - | 250 | 200 | - |
| KB3 | 1,000 | - | - | 250 | 200 | - |
| MG3 | 500 | - | - | 250 | 200 | - |
| MG5 | 600 | - | - | 250 | 200 | - |
| AIR | 540 | - | - | 60 | 40 | - |
| AMM | 460 | - | - | 120 | 80 | - |
| BRS | 680 | - | - | 150 | 100 | - |
| BST | 340 | - | - | 90 | 60 | - |
| GEN | 1,110 | - | - | 240 | 160 | - |
| IOI | 500 | - | - | 150 | 100 | - |
| RHB | 610 | - | - | 150 | 100 | - |
| TEL | 280 | - | - | 60 | 40 | - |
| POL | USD 1,300 | - | USD 100 | - | USD 400 | - |
| UPO | USD 1,500 | - | - | USD 550 | USD 500 | - |

| Priority | Intercommodity Spread | Spread Credit | Delta Ratio |
|----------|-----------------------|---------------|-------------|
| 1 | CPO:UPO | 70% | 1:1 |
| 2 | CPO:POL | 60% | 1:1 |
| 3 | POL:UPO | 55% | 1:1 |

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

| Name | Contact No. | E-Mail Address |
|-------------------|-------------|---------------------------------|
| 1. Siew Sze Yih | 2034 7109 | szeyih@bursamalaysia.com |
| 2. Tee Kai Hong | 2034 7103 | teekaihong@bursamalaysia.com |
| 3. Yap Kim Yen | 2034 7456 | yapkimy@bursamalaysia.com |
| 4. Yep Chau Xiang | 2034 7705 | yepchiauxiang@bursamalaysia.com |

RISK MANAGEMENT
Bursa Malaysia Berhad 303632-P

 9th Floor, Exchange Square
 Bukit Kewangan
 50200 Kuala Lumpur, Malaysia

 Tel : 03-2034 7000, 03-2732 4999 (GL)
 Fax : 03-2026 3684
 Website : www.bursamalaysia.com