

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 11 December 2012
Clearing Circular: 33/2012
Change in Performance Bond / Margin Rate

The rates in this circular will be applicable to all contracts which remain open at the close of business on **Tuesday, 11 December 2012** and will continue to apply 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 | 4,000 | 3 | - | 350 | 300 | 50 |
| CPO | 6,000 | 7 | 250 | - | 1,500 | 50 |
| PKO | 6,000 | - | 250 | - | 1,500 | - |
| 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 | - |
| UPO | USD 2,000 | - | - | USD 550 | USD 500 | - |

| Intercommodity Spread | Spread Credit | Delta Ratio |
|-----------------------|---------------|-------------|
| CPO:UPO | 70% | 1:1 |

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

| <u>Name</u> | <u>Contact No.</u> | <u>E-Mail Address</u> |
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RISK MANAGEMENT