

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 9 May 2013
Clearing Circular: 07/2013
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 **Thursday, 9th May 2013** 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	5,000	7	-	350	300	50
CPO	6,000	6	250	-	1,000	50
PKO	6,000	-	250	-	1,000	-
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.

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. Yep Chau Xiang	2034 7705	yepchauxiang@bursamalaysia.com

RISK MANAGEMENT