

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD

Date : 24 September 2008	Clearing Circular: 46/2008
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Special Margin Rates

In view of the holiday period from 1 to 2 October 2008, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 3 October 2008. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Friday, 26 September 2008** 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	4,500	300	250
OKLI	N/A	4,000	N/A	N/A
FCPO	11,600	11,500	N/A	500
FPKO	11,600	11,500	N/A	500
FKB3	N/A	1,200	200	150
FMG3	N/A	400	150	100
FMG5	N/A	700	150	100
FMGA	N/A	1,000	150	100
FAIR	N/A	280	70	50
FAMM	N/A	460	130	70
FBRS	N/A	1,210	230	150
FBST	N/A	720	190	110
FGEN	N/A	890	200	120
FIOI	N/A	940	110	70
FRHB	N/A	920	100	60
FSGB	N/A	200	50	30
FTEL	N/A	450	90	45

The following are the margin rates and inter-commodity concession applicable to all FUPO contracts which remain open at the close of business on **Friday, 26 September 2008** and will continue to apply until further notice.

Contract	Outright Margin (USD)	Spot Month Spread (USD)	Back Month Spread (USD)
FUPO	3,400	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.

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