

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD

Date : 15 January 2009	Clearing Circular: 01/2009
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Special Margin Rates

In view of the holiday period from 26 to 27 January 2009, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 28 January 2009. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Thursday, 22 January 2009** 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	5,800	300	250
OKLI	N/A	5,800	N/A	N/A
FCPO	10,800	10,700	N/A	500
FPKO	10,800	10,700	N/A	500
FKB3	N/A	1,200	200	150
FMG3	N/A	700	150	100
FMG5	N/A	1,000	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

Contract	Outright Margin (USD)	Spot Month Spread (USD)	Back Month Spread (USD)
FUPO	3,000	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.

<u>Name</u>	<u>Contact No.</u>	<u>E-Mail Address</u>
1. Siew Sze Yih	2034 7109	szeyih@bursamalaysia.com
2. Shakirah	2034 7106	shakirah@bursamalaysia.com
3. Tee Kai Hong	2034 7103	teekaihong@bursamalaysia.com

**HEAD
RISK MANAGEMENT
MARKET OPERATIONS**

Bursa Malaysia Berhad 303632-P

9th Floor, Exchange Square | Tel : 03-2034 7000, 03-2732 4999 (GL)
Bukit Kewangan | Fax : 03-2026 3684
50200 Kuala Lumpur, Malaysia | Website : www.bursamalaysia.com