

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 18 August 2011
Clearing Circular: 20/2011
Special Margin Rate

In view of the holiday period from 30 August to 1 September 2011, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 2 September 2011. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Thursday, 25 August 2011** 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	5,000	200	150
OKLI	N/A	5,000	N/A	N/A
FCPO	8,750	8,500	N/A	500
FPKO	8,750	8,500	N/A	500
FKB3	N/A	1,400	150	100
FMG3	N/A	500	150	100
FMG5	N/A	600	150	100
FMGA	N/A	700	150	100
FAIR	N/A	540	40	20
FAMM	N/A	460	80	40
FBRS	N/A	680	100	50
FBST	N/A	340	60	30
FGEN	N/A	1,110	160	80
FIOI	N/A	500	100	50
FRHB	N/A	610	100	50
FSGB	N/A	150	35	15
FTEL	N/A	280	40	20

Contract	Outright Margin (USD)	Spot Month Spread (USD)	Back Month Spread (USD)
FUPO	2,750	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 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

