

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 30 September 2013
Clearing Circular: 20/2013
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 **Monday, 30th September 2013** and will continue to apply until further notice. In conjunction with FGLD launch, the new GLD Combined Commodity will be introduced and the following rate will be effective from the close of business on Monday, 7th October 2013 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)
CLI	4,000	7	-	350	300	50
CPO	4,500	5	250	-	600	50
PKO	4,500	-	250	-	600	-
GLD	1,000	-	-	250	200	-
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.

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