

**BURSA MALAYSIA DERIVATIVES CLEARING BERHAD**
**Date : 21 January 2014**
**Clearing Circular: 02/2014**
**Special Margin Rate**

In view of the holiday period from 31 January 2014 to 3 February 2014, Bursa Malaysia Derivatives Clearing Berhad will impose special margin rates in order to manage undue volatility movements when market reopens on 4 February 2014. The margin rates in this circular will be applicable to all contracts which remain open at the close of business on **Tuesday, 28 January 2014** 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	4,000	5	-	350	300	50
CPO	5,000	5	250	-	600	50
PKO	5,000	-	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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