

**BURSA MALAYSIA DERIVATIVES CLEARING BERHAD**
**Date : 5 February 2014**
**Clearing Circular: 04/2014**
**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 **Wednesday, 5<sup>th</sup> February 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	3,500	5	-	350	300	50
CPO	4,000	5	250	-	600	50
PKO	4,000	-	250	-	600	-
GLD	800	-	-	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	-
<b>UPO</b>	<b>USD 1,500</b>	-	-	<b>USD 550</b>	<b>USD 500</b>	

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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