

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 11 July 2016
Clearing Circular: 16/2016
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, 11th July 2016** 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	4,500	3	-	500	450	50
CPO	5,500	6	250	-	800	50
PKO	5,000	-	250	-	800	-
GLD	1,500	-	-	250	200	-
KB3	1,000	-	-	250	200	-
MG3	500	-	-	250	200	-
MG5	600	-	-	250	200	-
AIR	260	-	-	80	60	-
AMM	380	-	-	120	80	-
BRS	530	-	-	160	110	-
BST	310	-	-	100	70	-
GEN	1,110	-	-	240	160	-
IOI	500	-	-	150	100	-
RHB	610	-	-	150	100	-
TEL	280	-	-	60	40	-
POL	USD 1,300	-	USD 100	-	USD 400	-
UPO	USD 1,250	-	-	USD 450	USD 400	-

Priority	Intercommodity Spread	Spread Credit	Delta Ratio
1	CPO:UPO	70%	1:1
2	CPO:POL	60%	1:1
3	POL:UPO	55%	1:1

If you have any queries, please do not hesitate to contact the Risk Management Department.

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