

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD
Date : 23 August 2016
Clearing Circular: 22/2016
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 **Thursday, 25th August 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 | 4,000 | 3 | - | 500 | 450 | 50 |
| CPO | 6,000 | 6 | 250 | - | 1,200 | 50 |
| PKO | 6,000 | - | 250 | - | 1,200 | - |
| GLD | 1,000 | - | - | 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 | - |
| 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 following:

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