

**BURSA MALAYSIA DERIVATIVES CLEARING BERHAD**
**Date : 9 September 2016**
**Clearing Circular: 24/2016**
**Change in Performance Bond / Margin Rate**

In conjunction with the relaunch of enhanced FMGA, a MGA Combined Commodity will be introduced and the following rates will be effective from the close of business on **Monday, 19<sup>th</sup> September 2016** 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	-
<b>MGA</b>	<b>700</b>	-	-	<b>250</b>	<b>200</b>	-
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:

Name	Contact No.	E-Mail Address
1. Siew Sze Yih	2034 7109	szeyih@bursamalaysia.com
2. Tee Kai Hong	2034 7103	teekaihong@bursamalaysia.com
3. Cheah Wai Kent	2034 7456	cheahwaikent@bursamalaysia.com
4. Tioh Jih Xian	2034 7718	tiohjhxian@bursamalaysia.com

**GROUP RISK & COMPLIANCE**

Bursa Malaysia Berhad 303632-P

9th Floor, Exchange Square  
Bukit Kewangan  
50200 Kuala Lumpur, Malaysia

Tel : 03-2034 7000, 03-2732 4999 (GL)  
Fax : 03-2026 3684  
Website : www.bursamalaysia.com