

**BURSA MALAYSIA DERIVATIVES CLEARING BERHAD**

Date : 6 March 2017	Clearing Circular: 03/2017
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**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, 6<sup>th</sup> March 2017 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	5,500	5	250	-	1,200	50
PKO	5,500	-	250	-	1,200	-
GLD	800	-	-	250	200	-
KB3	1,000	-	-	250	200	-
MG3	500	-	-	250	200	-
MG5	600	-	-	250	200	-
MGA	700	-	-	250	200	-
AIR	260	-	-	80	60	-
AMM	380	-	-	120	80	-
BRS	530	-	-	160	110	-
BST	150	-	-	50	30	-
GEN	500	-	-	150	100	-
IOI	250	-	-	80	50	-
TEL	280	-	-	60	40	-
TIN	USD 1,000	-	-	USD 350	USD 250	-
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 Risk & Compliance.

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**RISK & COMPLIANCE**