

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD

 Date : 21st Jun 2018

Clearing Circular: 17/2018

Change in Performance Bond / Margin Rate

Please be advised that the rates in this circular will be applicable to all contracts which remain open at the close of business on Thursday, 21st Jun 2018 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	4,500	5	21 st (Prev M) – 20 th (Crnt M) 500	-	1,200	50
PKO	4,500	-	21 st (Prev M) – 20 th (Crnt M) 500	-	1,200	-
GLD	700	-	-	200	150	-
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	-
Combined Commodity	SPAN Price Scan Range (USD)	SPAN Volatility Scan Range (%)	Spot Month Charge (USD)	Spot Month Spread (USD/pair)	Back Month Spread (USD/pair)	Short Option Minimum (USD)
TIN	1,000	-	-	350	250	-
POL	1,200	-	26 th (Prev M) – 9 th : 100 10 th – 18 th : 1,200 19 th – 25 th : 2,400	-	200	-
UPO	1,100	-	-	350	300	-

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.

RISK & COMPLIANCE

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