

## AMENDMENTS TO THE BMS DIRECTIVES TO FACILITATE THE EXCHANGE'S OPERATIONS ON A SURPRISE HOLIDAY

## AMENDMENTS TO THE DIRECTIVES OF BURSA MALAYSIA SECURITIES BERHAD ("BMS DIRECTIVES") TO FACILITATE THE EXCHANGE'S OPERATIONS ON A SURPRISE HOLIDAY

Directives on Liquidity Risk Management Framework ("LRM FRAMEWORK") (No. 13.32-001)

PARA-GRAPH	EXISTING PROVISION	PARA-GRAPH	AMENDED PROVISION
1.2 (7)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(7) The Participating Organisation must submit the forms to the Exchange before the end of every Wednesday based on the previous business day's closing position or in any other reporting frequency as determined by the Exchange.</p>	1.2 (7)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(7) The Participating Organisation must submit the forms to the Exchange before the end of every Wednesday based on the previous <del>business day's</del> <u>Market Day's</u> closing position or in any other reporting frequency as determined by the Exchange.</p>
1.2 (8)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(8) If the reporting day falls on a public holiday, the Participating Organisation must submit the said forms to the Exchange on the next business day. For example, if the submission day (Wednesday) falls on a public holiday, the Participating Organisation must submit the said forms to the Exchange on the next business day (Thursday).</p>	1.2 (8)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(8) If the reporting day falls on a <del>public holiday day which is not a Market Day</del> ("<u>non-Market Day</u>"), the Participating Organisation must submit the said forms to the Exchange on the next <del>business day</del> <u>Market Day</u>. For example, if the submission day (<del>Wednesday</del>) falls on a <del>public holiday non-Market Day</del> (<u>Wednesday</u>), the Participating Organisation must submit the said forms to the Exchange on the next <del>business day</del> <u>Market Day</u> (Thursday).</p>

**ANNEXURE 2**

**AMENDMENTS TO THE BMS DIRECTIVES TO FACILITATE THE EXCHANGE'S OPERATIONS ON A SURPRISE HOLIDAY**

PARA-GRAPH	EXISTING PROVISION	PARA-GRAPH	AMENDED PROVISION
1.2 (9)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(9) If the day in which the reporting of the closing position is required, (for example, Tuesday) falls on a public holiday, the Participating Organisation must report based on the previous business day's (Monday) closing position.</p>	1.2 (9)	<p><b>1.2 Approach to Completing the Liquidity Reporting Forms</b></p> <p>(9) If the day in which the reporting of the closing position is required, (for example, Tuesday) falls on a <del>public holiday</del> <u>non-Market Day</u>, the Participating Organisation must report based on the previous <del>business day's</del> <u>Market Day's</u> (Monday) closing position.</p>
1.5 (6)(b)	<p><b>1.5 Stress Testing and Scenario Analysis</b></p> <p>(6) The Participating Organisation must submit a report on the stress testing to the Exchange:</p> <p>(a) in the templates prescribed in Appendix 4 of this Directive, together with the action plan, if any; and</p> <p>(b) by the 20th calendar day of the following month, unless it is a public holiday, in which case the submission must be made on the next business day.</p>	1.5 (6)(b)	<p><b>1.5 Stress Testing and Scenario Analysis</b></p> <p>(6) The Participating Organisation must submit a report on the stress testing to the Exchange:</p> <p>(a) in the templates prescribed in Appendix 4 of this Directive, together with the action plan, if any; and</p> <p>(b) by the 20th calendar day of the following month, unless it is a <del>public holiday</del> <u>non-Market Day</u>, in which case the submission must be made on the next <del>business day</del> <u>Market Day</u>.</p>

[End of Amendments to the BMS Directives]