

BURSA MALAYSIA DERIVATIVES BERHAD
Date: 10 September 2020
Trading Participant Circular: 21/2020
REVISION OF THE 5-YEAR MALAYSIA GOVERNMENT SECURITIES FUTURES (“FMG5”) AND ANNOUNCEMENT OF ELIGIBLE DELIVERABLE MALAYSIA GOVERNMENT SECURITIES (“MGS”) FOR DECEMBER 2020 CONTRACT OF THE REVISED FMG5
1. INTRODUCTION

1.1 Bursa Malaysia Derivatives Berhad (the “Exchange”) has revised the settlement method for the FMG5 contract from cash to physical delivery as part of its plan to re-launch the FMG5 contract on 18 September 2020.

2. UPLIFTING SUSPENSION

2.1 In conjunction with the re-launch, the current suspension of trading in the FMG5 will be uplifted effective on 18 September 2020. The FMG5 contract months available for trading on 18 September 2020 will be December 2020, March 2021, June 2021 and September 2021.

3. ELIGIBLE DELIVERABLE MGS FOR FMG5 DECEMBER 2020 CONTRACT

3.1 The Exchange hereby announces the eligible deliverable MGS for the **December 2020** contract of the revised FMG5 as listed below. The contract is set to expire on 16 December 2020.

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2018	MK180001	14 Mar 2025	3.8820	7,000.00
2	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	17,672.20
3	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
4	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
5	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00

The eligible MGS are specified by the Exchange according to the contract specifications mentioned in the Business Rules of Bursa Malaysia Derivatives Berhad. There will be no **changes** to the Eligible MGS baskets above after this announcement is made. Kindly refer to the contract specifications accordingly for details.

4. INDICATIVE BASKET OF DELIVERABLE MGS FOR FMG5 MARCH 2021 AND JUNE 2021 CONTRACTS

4.1 The indicative basket of deliverable MGS for FMG5 March 2021 and June 2021 contracts are listed below.

Indicative Basket of Deliverable MGS for FMG5 March 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2018	MK180001	14 Mar 2025	3.8820	7,000.00
2	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	17,672.20
3	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
4	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
5	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00

Indicative Basket of Deliverable MGS for FMG5 June 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	17,672.20
2	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
3	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
4	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00
5	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00
6	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00

5. REMINDER

5.1 Reference is made to Trading Participant Circular No. 4 of 2015 dated 12 February 2015.

5.2 As stated in the abovementioned circular, securities-based contracts, including the 3-Year MGS Futures Contract ("FMG3"), FMG5 and 10-Year MGS Futures Contract ("FMGA") cannot be offered and sold to persons located in the U.S.

6. CONTACT PERSONS

6.1 In the event of any queries in relation to the above matter, kindly contact the following persons:

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