

BURSA MALAYSIA DERIVATIVES BERHAD
199301007200 (261937-H)

Date: 10 June 2021

Trading Participant Circular: 9/2021

ANNOUNCEMENT OF ELIGIBLE DELIVERABLE MGS FOR FMG5 SEPTEMBER 2021 CONTRACT

Bursa Malaysia Derivatives Berhad (“BMD”) hereby announces the following:

1. Eligible deliverable Malaysian Government Securities (“MGS”) for 5-year MGS Futures (“FMG5”) **September 2021** contract; and
2. Indicative basket of deliverable MGS for FMG5 December 2021 and March 2022 contracts.

The **September 2021** contract of FMG5 is set to expire on **15 September 2021**.

1. ELIGIBLE DELIVERABLE MGS FOR FMG5 SEPTEMBER 2021 CONTRACT

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	27,172.20	0.9282
2	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33	0.9363
3	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00	0.9132
4	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00	0.9078
5	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00	0.9025
6	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00	0.8814

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.

2. INDICATIVE BASKET OF DELIVERABLE MGS FOR FMG5 DECEMBER 2021 AND MARCH 2022 CONTRACTS

Indicative Basket of Deliverable MGS for FMG5 December 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33	0.9394
2	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00	0.9171
3	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00	0.9117
4	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00	0.9062
5	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00	0.8859
6	FMG5	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	0.8966

Indicative Basket of Deliverable MGS for FMG5 March 2022 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33	0.9425
2	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00	0.9211
3	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00	0.9156
4	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00	0.9101
5	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00	0.8904
6	FMG5	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	0.9003

3. REMINDER

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

As stated in the abovementioned circular, securities-based contracts including FMG5 cannot be offered and sold to persons located in the U.S.