

BURSA MALAYSIA DERIVATIVES BERHAD
199301007200 (261937-H)

Date: 10 December 2021

Trading Participant Circular: 21/2021

ANNOUNCEMENT OF ELIGIBLE DELIVERABLE MGS FOR FMG5 MARCH 2022 CONTRACT

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

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

The **March 2022** contract of FMG5 is set to expire on **16 March 2022**.

1. ELIGIBLE 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 | 19,000.00 | 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 |

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 JUNE 2022 AND SEPTEMBER 2022 CONTRACTS

Indicative Basket of Deliverable MGS for FMG5 June 2022 Contract:

| No. | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Conversion Factor |
|-----|---------------|------------|------------|---------------|-----------------|------------------|-------------------|
| 1 | FMG5 | 1/2019 | ML190001 | 15 Jul 2026 | 3.9060 | 10,500.00 | 0.9251 |
| 2 | FMG5 | 3/2016 | MO160003 | 30 Nov 2026 | 3.9000 | 19,000.00 | 0.9195 |
| 3 | FMG5 | 2/2012 | MS120002 | 15 Mar 2027 | 3.8920 | 5,500.00 | 0.9139 |
| 4 | FMG5 | 3/2007 | MX070003 | 31 May 2027 | 3.5020 | 17,000.00 | 0.895 |
| 5 | FMG5 | 4/2017 | MO170004 | 16 Nov 2027 | 3.8990 | 14,500.00 | 0.904 |

Indicative Basket of Deliverable MGS for FMG5 September 2022 Contract:

| No. | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Conversion Factor |
|-----|---------------|------------|------------|---------------|-----------------|------------------|-------------------|
| 1 | FMG5 | 3/2016 | MO160003 | 30 Nov 2026 | 3.9000 | 19,000.00 | 0.9235 |
| 2 | FMG5 | 2/2012 | MS120002 | 15 Mar 2027 | 3.8920 | 5,500.00 | 0.9179 |
| 3 | FMG5 | 3/2007 | MX070003 | 31 May 2027 | 3.5020 | 17,000.00 | 0.8996 |
| 4 | FMG5 | 4/2017 | MO170004 | 16 Nov 2027 | 3.8990 | 14,500.00 | 0.9078 |
| 5 | FMG5 | 5/2013 | MS130005 | 15 Jun 2028 | 3.7330 | 24,000.00 | 0.891 |

3. REMINDER

Reference is made to Trading Participant Circular No. 4 of 2015 dated 12 February 2015, the Exchange hereby urge participants to refrain from offering Securities-based contracts, including FMG5 to persons located in the U.S.
