

BURSA MALAYSIA DERIVATIVES BERHAD
199301007200 (261937-H)

Date: 10 March 2022

Trading Participant Circular: 03/2022

**ANNOUNCEMENT OF ELIGIBLE DELIVERABLE MALAYSIAN GOVERNMENT
SECURITIES (“MGS”) FOR 3-YEAR (“FMG3”), 5-YEAR (“FMG5”) AND 10-YEAR
 (“FMGA”) MGS FUTURES JUNE 2022 CONTRACT**

Bursa Malaysia Derivatives Berhad (“BMD” / “Exchange”) hereby announces the eligible deliverable MGS for FMG3, FMG5 and FMGA **June 2022** contract which is set to expire on **15 June 2022**.

1. ELIGIBLE DELIVERABLE MGS FOR FMG3, FMG5 & FMGA JUNE 2022 CONTRACT

(a) **FMG3**

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG3	3/2019	MI190003	14 Jun 2024	3.4780	21,500.00	0.9531
2	FMG3	1/2014	MO140001	15 Jul 2024	4.1810	11,020.00	0.9648
3	FMG3	2/2017	ML170002	30 Sep 2024	4.0590	11,000.00	0.9596
4	FMG3	1/2018	MK180001	14 Mar 2025	3.8820	7,000.00	0.9470
5	FMG3	1/2015	MO150001	15 Sep 2025	3.9550	27,172.20	0.9403
6	FMG3	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33	0.9456

(b) **FMG5**

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	24,000.00	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	0.8950
5	FMG5	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	0.9040

(c) **FMGA**

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMGA	2/2020	MO200002	15 Apr 2031	2.6320	19,500.00	0.7733
2	FMGA	4/2011	MX110004	30 Jun 2031	4.2320	13,893.00	0.8784
3	FMGA	4/2012	MX120004	15 Apr 2032	4.1270	3,584.53	0.8632
4	FMGA	1/2022	MO220001	15 Jul 2032	3.5820	4,500.00	0.8201
5	FMGA	4/2013	MX130004	15 Apr 2033	3.8440	14,000.00	0.8309



The eligible MGS are specified by the Exchange according to the contract specifications mentioned in the 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. 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 FMG3, FMG5 and FMGA to persons located in the U.S.
