

Bursa Malaysia Derivatives Berhad
199301007200 (261937-H)

Date: 21 September 2022

Trading Participant Circular: 14/2022

LISTING OF INTER-COMMODITY SPREADS (ICS) FOR FCPO-FEPO

BMD is pleased to inform Trading Participants that effective from trade date 3 October 2022, ICS will be available for trading between the Crude Palm Oil Futures (FCPO) contracts and East Malaysia Crude Palm Oil Futures (FEPO) contracts.

The definition of the new spread is as follows:

Construction: Buy1FCPOexp1/exp2 Sell1FEPOexp1/exp2
Security Description Example: FCPO-FEPO:IS V2-V2

Example 1: Buy the Inter-commodity
Buy 1 October 2022 FCPO and
Sell 1 October 2022 FEPO

Example 2: Buy the Inter-commodity
Buy 1 December 2022 FCPO and
Sell 1 November 2022 FEPO

Example 3: Sell the Inter-commodity
Sell 1 November 2022 FCPO and
Buy 1 December 2022 FEPO

The spread combinations to be listed are the spot month and the next 5 succeeding months of the FCPO and FEPO contracts:

ICS for FCPO-FEPO

1-1, 1-2, 1-3, 1-4, 1-5, 1-6, 2-1, 2-2, 2-3, 2-4, 2-5, 2-6, 3-1, 3-2, 3-3, 3-4, 3-5, 3-6, 4-1, 4-2, 4-3, 4-4, 4-5, 4-6, 5-1, 5-2, 5-3, 5-4, 5-5, 5-6, 6-1, 6-2, 6-3, 6-4, 6-5, 6-6
(total 36 combinations)



Should you have any queries, please do not hesitate to contact the Trading Operations Department.

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Thank you

Trading Operations & Market Control
Market Operations