

BURSA MALAYSIA DERIVATIVES BERHAD
199301007200 (261937-H)

Date: 11 September 2023

Trading Participant Circular: 13/2023

**ANNOUNCEMENT OF ELIGIBLE DELIVERABLE MALAYSIAN GOVERNMENT
SECURITIES (“MGS”) FOR 3-YEAR (“FMG3”), 5-YEAR (“FMG5”) AND 10-YEAR
 (“FMGA”) MGS FUTURES DECEMBER 2023 CONTRACT**

Bursa Malaysia Derivatives Berhad (“BMD” / “Exchange”) hereby announces the eligible deliverable MGS for FMG3, FMG5 and FMGA **December 2023** contract which is set to expire on **20th December 2023**.

**1. ELIGIBLE DELIVERABLE MGS FOR FMG3, FMG5 & FMGA DECEMBER 2023
CONTRACT**

(a) FMG3

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG3	3/2011	MS110003	15 Apr 2026	4.3920	8,434.33	0.9654
2	FMG3	1/2019	ML190001	15 Jul 2026	3.9060	20,500.00	0.9505
3	FMG3	3/2016	MO160003	30 Nov 2026	3.9000	22,980.00	0.9445
4	FMG3	3/2007	MX070003	31 May 2027	3.5020	17,000.00	0.9238
5	FMG3	4/2017	MO170004	16 Nov 2027	3.8990	24,500.00	0.9276

(b) FMG5

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMG5	2/2023	MI230002	20 Apr 2028	3.5190	10,000.00	0.9065
2	FMG5	5/2013	MS130005	15 Jun 2028	3.7330	24,000.00	0.9117
3	FMG5	3/2022	MK220003	30 Apr 2029	4.5040	10,000.00	0.9325
4	FMG5	2/2019	MO190002	15 Aug 2029	3.8850	20,500.00	0.8996

(c) FMGA

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Conversion Factor
1	FMGA	4/2012	MX120004	15 Apr 2032	4.1270	3,584.53	0.8785
2	FMGA	1/2022	MO220001	15 Jul 2032	3.5820	18,000.00	0.8396
3	FMGA	4/2013	MX130004	15 Apr 2033	3.8440	14,000.00	0.8476
4	FMGA	3/2018	MT180003	07 Nov 2033	4.6420	15,000.00	0.8996
5	FMGA	4/2019	MS190004	05 Jul 2034	3.8280	18,500.00	0.8316

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 United States of America.
