

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date: 10 December 2020**
**Trading Participant Circular: 28/2020**
**ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2021 CONTRACTS**

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

1. Eligible deliverable Malaysian Government Securities (“MGS”) for 5-year MGS Futures (“FMG5) **March 2021** contract;
2. Indicative basket of deliverable MGS for FMG5 June and September 2021 contracts; and
3. Eligible basket of MGS for **March 2021** contracts of 3-Year MGS Futures (“FMG3”) and 10-Year MGS futures (“FMGA”).

The **March 2021** contracts of FMG3, FMG5 and FMGA are set to expire on **17 March 2021**.

**1. ELIGIBLE DELIVERABLE MGS FOR FMG5 MARCH 2021 CONTRACT**

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	22,672.20
2	FMG5	1/2018	MK180001	14 Mar 2025	3.8820	7,000.00
3	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
4	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
5	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00

**2. INDICATIVE BASKET OF DELIVERABLE MGS FOR FMG5 JUNE AND SEPTEMBER 2021 CONTRACTS**

*Indicative Basket of Deliverable MGS for FMG5 June 2021 Contract:*

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	22,672.20
2	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
3	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
4	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00
5	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00
6	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00

Indicative Basket of Deliverable MGS for FMG5 September 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)
1	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	22,672.20
2	FMG5	3/2011	MS110003	15 Apr 2026	4.3920	11,274.33
3	FMG5	1/2019	ML190001	15 Jul 2026	3.9060	10,500.00
4	FMG5	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00
5	FMG5	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00
6	FMG5	3/2007	MX070003	31 May 2027	3.5020	17,000.00

**3. ELIGIBLE BASKET OF MGS FOR MARCH 2021 CONTRACTS OF FMG3 AND FMGA**

The Eligible MGS for FMG3 March 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	3/2013	MN130003	15 Mar 2023	3.4800	19,420.00	60%
2	FMG3	3/2019	MI190003	14 Jun 2024	3.4780	7,500.00	20%
3	FMG3	2/2017	ML170002	30 Sep 2024	4.0590	11,000.00	20%
Total							100%

The Eligible MGS for FMGA March 2021 Contract:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMGA	2/2020	MO200002	15 Apr 2031	2.6320	5,000.00	60%
2	FMGA	2/2019	MO190002	15 Aug 2029	3.8850	20,500.00	20%
3	FMGA	3/2010	MX100003	15 Apr 2030	4.4980	12,770.00	20%
Total							100%

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.