

BURSA MALAYSIA DERIVATIVES BERHAD
Date : 10 March 2015
Trading Participant Circular: 7 /2015
ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2015 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2015 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **June 17, 2015**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 2015 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	1/2003	ML03001S	29 Jan 2018	4.4100	2,000.00	20%
2	FMG3	2/2003	MS03002H	7 Feb 2018	4.2400	15,100.00	20%
3	FMG3	2/2013	MI130002	1 Mar 2018	3.2600	8,786.55	20%
4	FMG3	5/2011	MK110005	28 Sept 2018	3.5800	11,400.00	20%
5	FMG3	5/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	20%
Total						40,286.55	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2015 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	3/2004	MS04003H	30 Jul 2019	5.7340	7,315.54	10%
2	FMG5	4/2014	MJ140004	31 Oct 2019	3.6540	11,800.00	60%
3	FMG5	2/2009	MO090002	29 Nov 2019	4.3780	17,600.00	10%
4	FMG5	6/2012	ML120006	31 Mar 2020	3.4920	11,000.00	10%
5	FMG5	6/2013	MK130006	31 Jul 2020	3.8890	7,973.06	10%
Total						55,688.60	100%

The eligible MGS are specified by the Exchange according to the contract specifications mentioned in the Business Rules of Bursa Malaysia Derivatives Berhad. Kindly refer to the contract specifications accordingly for details.