

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date : 10 March 2016**
**Trading Participant Circular: 03/2016**
**ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2016 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2016 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **June 15, 2016**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 2016 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	5/2015	MH150005	15 Mar 2019	3.7590	7,177.89	25%
2	FMG3	3/2004	MS04003H	30 Jul 2019	5.7340	7,315.54	25%
3	FMG3	4/2014	MJ140004	31 Oct 2019	3.6540	11,800.00	25%
4	FMG3	9/2002	MO090002	29 Nov 2019	4.3780	17,119.00	25%
Total						43,412.43	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2016 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	6/2013	MK130006	31 Jul 2020	3.8890	7,973.06	13.33%
2	FMG5	3/2015	MJ150003	15 Oct 2020	3.6590	11,742.13	60%
3	FMG5	1/2011	MO110001	15 Jul 2021	4.1600	13,500.00	13.33%
4	FMG5	3/2014	ML140003	30 Sep 2021	4.0480	11,700.00	13.33%
Total						44,915.19	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.

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