

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date : 16 April 2015**
**Trading Participant Circular: 11/2015**
**REPLACEMENT OF 5-YEAR BENCHMARK MGS FOR JUNE 2015 CONTRACT**

Pursuant to the issuance of a 5-Year MGS Benchmark on 15 April 2015 (MJ150003) by Bank Negara Malaysia, Bursa Malaysia Derivatives Berhad would like to announce that this benchmark bond will replace the existing benchmark bond (MJ140004) for the eligible basket of the 5-Year Malaysia Government Securities (MGS) for the **June 2015 contract** of 5-Year MGS futures. These contracts expire on **June 17, 2015**.

**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	8%
2	FMG5	4/2014	MJ140004	31 Oct 2019	3.6540	11,800.00	8%
3	FMG5	2/2009	MO090002	29 Nov 2019	4.3780	17,600.00	8%
4	FMG5	6/2012	ML120006	31 Mar 2020	3.4920	11,000.00	8%
5	FMG5	6/2013	MK130006	31 Jul 2020	3.8890	7,973.06	8%
6	FMG5	3/2015	MJ150003	15 Oct 2020	3.6590	4,000.00	60%
Total						59,688.60	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.