

## Bursa Malaysia Derivatives Berhad

Date : 10 September 2015

Trading Participant Circular : 17/2015

### **ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2015 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2015 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **December 16, 2015**.

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

| No    | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Weightage |
|-------|---------------|------------|------------|---------------|-----------------|------------------|-----------|
| 1     | FMG3          | 5/2011     | MK110005   | 28 Sep 2018   | 3.5800          | 11,440.00        | 50%       |
| 2     | FMG3          | 5/1998     | MZ98005A   | 30 Oct 2018   | 8.0000          | 3,000.00         | 50%       |
| Total |               |            |            |               |                 | 14,440.00        | 100%      |

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

| No    | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Weightage |
|-------|---------------|------------|------------|---------------|-----------------|------------------|-----------|
| 1     | FMG5          | 6/2012     | ML120006   | 31 Mar 2020   | 3.4920          | 11,000.00        | 10%       |
| 2     | FMG5          | 6/2013     | MK130006   | 31 Jul 2020   | 3.8890          | 7,973.06         | 10%       |
| 3     | FMG5          | 3/2015     | MJ150003   | 15 Oct 2020   | 3.6590          | 7,500.00         | 60%       |
| 4     | FMG5          | 1/2011     | MO110001   | 15 Jul 2021   | 4.1600          | 13,500.00        | 10%       |
| 5     | FMG5          | 3/2014     | ML140003   | 30 Sep 2021   | 4.0480          | 11,700.00        | 10%       |
| Total |               |            |            |               |                 | 51,673.06        | 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.

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### **BURSA MALAYSIA DERIVATIVES**

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