

Bursa Malaysia Derivatives Berhad

Date : 10 December 2015

Trading Participant Circular : 19/2015

ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2016 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2016 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **16 March 2016**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	5/2011	MK110005	28 Sep 2018	3.5800	11,440.00	25%
2	FMG3	5/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	25%
3	FMG3	5/2015	MH150005	15 Mac 2019	3.7590	4,177.89	25%
4	FMG3	3/2004	MS04003H	30 Jul 2019	5.7340	7,315.54	25%
Total						25,933.43	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	6/2012	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	11,742.13	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						55,915.19	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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