

BURSA MALAYSIA DERIVATIVES BERHAD
Date : 10 June 2016
Trading Participant Circular: 06/2016
ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2016 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **September 2016 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **September 21, 2016**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 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	2/2009	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” September 2016 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	3/2015	MJ150003	15 Oct 2020	3.6590	11,742.13	10%
2	FMG5	1/2011	MO110001	15 Jul 2021	4.1600	13,500.00	10%
3	FMG5	3/2014	ML140003	30 Sep 2021	4.0480	11,700.00	10%
4	FMG5	4/2016	MJ 160004	30 Nov 2021	3.6200	4,000.00	60%
5	FMG5	1/2012	MO 120001	15 Aug 2022	3.4180	10,500.00	10%
Total						51,442.13	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.

BURSA MALAYSIA DERIVATIVES
Bursa Malaysia Derivatives Berhad 261937-H

 2nd Floor, Exchange Square
 Bukit Kewangan
 50200 Kuala Lumpur, Malaysia

 Tel : 03-2034 7000 (GL)
 Fax : 03-2070 2397

 Website : www.bursamalaysia.com