

## Bursa Malaysia Derivatives Berhad

Date : 10 March 2017

Trading Participant Circular : 07/2017

### ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2017 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2017 contracts** of 5-Year and 10-Year MGS futures, respectively. These contracts expire on **June 21, 2017**.

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2017 futures contract comprises the following:**

| No    | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Weightage |
|-------|---------------|------------|------------|---------------|-----------------|------------------|-----------|
| 1     | FMG5          | 4/2016     | MJ160004   | 30 Nov 2021   | 3.6200          | 7,000.00         | 60%       |
| 2     | FMG5          | 1/2012     | MO120001   | 15 Aug 2022   | 3.4180          | 10,500.00        | 20%       |
| 3     | FMG5          | 2/2015     | ML150002   | 30 Sep 2022   | 3.7950          | 11,000.00        | 20%       |
| Total |               |            |            |               |                 | 28,500.00        | 100%      |

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” June 2017 futures contract comprises the following:**

| No    | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Weightage |
|-------|---------------|------------|------------|---------------|-----------------|------------------|-----------|
| 1     | FMGA          | 3/2016     | MO160003   | 30 Nov 2026   | 3.9000          | 9,000.00         | 60%       |
| 2     | FMGA          | 1/2015     | MO150001   | 15 Sep 2025   | 3.9550          | 13,672.20        | 20%       |
| 3     | FMGA          | 3/2011     | MS110003   | 15 Apr 2026   | 4.3920          | 10,574.33        | 20%       |
| Total |               |            |            |               |                 | 33,246.53        | 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

**Have you invested on Bursa Malaysia lately?**

Bursa Malaysia Berhad 30632-P  
(Formerly known as Kuala Lumpur Stock Exchange Berhad)

6th Floor, Exchange Square  
Bukit Kewangan  
50200 Kuala Lumpur, Malaysia

Tel : 03-2026 7099 (GL)  
Fax : 03-2026 3684

Website : [www.bursamalaysia.com](http://www.bursamalaysia.com)