

## Bursa Malaysia Derivatives Berhad

Date : 13 June 2017

Trading Participant Circular : 12/2017

### ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2017 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **September 2017 contracts** of 5-Year and 10-Year MGS futures, respectively. These contracts expire on **September 20, 2017**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	1/2017	MI170001	10 Mar 2022	3.8820	4,000.00	60%
2	FMG5	1/2016	ML160001	17 Aug 2023	3.8000	10,000.00	20%
3	FMG5	2/2015	ML150002	30 Sep 2022	3.7950	11,000.00	20%
Total						25,000.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMGA	4/2017	MO170004	16 Nov 2027	3.8990	4,000.00	60%
2	FMGA	3/2016	MO160003	30 Nov 2026	3.9000	9,000.00	20%
3	FMGA	1/2015	MO150001	15 Sep 2025	3.9550	13,672.20	20%
Total						26,672.20	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

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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)