

## Bursa Malaysia Derivatives Berhad

Date : 11 September 2017

Trading Participant Circular : 22/2017

### ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2017 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2017 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **December 20, 2017**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” December 2017 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	5/2017	MH170005	15 Feb 2021	3.4410	3,500.00	60%
2	FMG3	3/2015	MJ150003	15 Oct 2020	3.6590	11,742.13	20%
3	FMG3	1/2011	MO110001	15 Jul 2021	4.1600	13,500.00	20%
Total						28,742.13	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” December 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	2/2015	ML150002	30 Sep 2022	3.7950	11,000.00	20%
3	FMG5	1/2016	ML160001	17 Aug 2023	3.8000	10,000.00	20%
Total						25,000.00	100%

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” December 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	8,000.00	60%
2	FMGA	3/2011	MS110003	15 Apr 2026	4.3920	10,574.33	20%
3	FMGA	3/2016	MO160003	30 Nov 2026	3.9000	9,000.00	20%
Total						27,574.33	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)