

**BURSA MALAYSIA DERIVATIVES BERHAD**

Date : 11 December 2017

Trading Participant Circular: 023/2017

**ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2018 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the March 2018 contracts of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on March 21, 2018.

The Eligible MGS for the **3-Year MGS Futures or “FMG3”** March 2018 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	6/2012	ML120006	31 Mar 2020	3.4920	11,000.00	20%
3	FMG3	3/2014	ML140003	30 Sep 2021	4.0480	11,700.00	20%
Total						26,200.00	100%

The Eligible MGS for the **5-Year MGS Futures or “FMG5”** March 2018 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	8,000.00	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						29,000.00	100%

The Eligible MGS for the **10-Year MGS Futures or “FMGA”** March 2018 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	10,500.00	60%
2	FMGA	3/2016	MO160003	30 Nov 2026	3.9000	9,000.00	20%
3	FMGA	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00	20%
Total						25,000.00	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.