

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date : 10 December 2018**
**Trading Participant Circular: 19/2018**
**ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2019 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2019 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **March 20, 2019**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” March 2019 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	4/2016	MJ160004	30 Nov 2021	3.6200	10,000.00	60%
2	FMG3	3/2014	ML140003	30 Sep 2021	4.0480	11,700.00	20%
3	FMG3	1/2012	MO120001	15 Aug 2022	3.4180	10,500.00	20%
Total						32,200.00	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2019 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	2/2018	MI180002	20 Apr 2023	3.7570	8,900.00	60%
2	FMG5	1/2016	ML160001	17 Aug 2023	3.8000	10,000.00	20%
3	FMG5	1/2014	MO140001	15 Jul 2024	4.1810	11,020.00	20%
Total						29,920.00	100%

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” March 2019 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMGA	5/2013	MS130005	15 Jun 2028	3.7330	11,500.00	60%
2	FMGA	3/2007	MX070003	31 May 2027	3.5020	6,000.00	20%
3	FMGA	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	20%
Total						32,000.00	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.