

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date : 10 September 2019**
**Trading Participant Circular: 15/2019**
**ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2019 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2019 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **18 December 2019**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	1/2017	MI170001	10 Mar 2022	3.8820	11,400.00	60%
2	FMG3	2/2018	MI180002	20 Apr 2023	3.7570	8,900.00	20%
3	FMG3	1/2016	ML160001	17 Aug 2023	3.8000	10,000.00	20%
Total						30,300.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	3/2019	MI190003	14 Jun 2024	3.4780	4,000.00	60%
2	FMG5	2/2017	ML170002	30 Sep 2024	4.0590	11,000.00	20%
3	FMG5	1/2015	MO150001	15 Sep 2025	3.9550	13,672.20	20%
Total						28,672.20	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMGA	2/2019	MO190002	15 Aug 2029	3.8850	9,000.00	60%
2	FMGA	5/2013	MS130005	15 Jun 2028	3.7330	11,500.00	20%
3	FMGA	3/2010	MX100003	15 Apr 2030	4.4980	12,770.00	20%
Total						33,270.00	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.