

BURSA MALAYSIA DERIVATIVES BERHAD
Date: 10 June 2020
Trading Participant Circular: 16/2020
ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2020 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **September 2020 contracts** of 3-Year and 10-Year MGS futures, respectively. These contracts expire on **17 September 2020**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 2020 futures contract comprises the following:

No.	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	3/2013	MN130003	15 Mar 2023	3.4800	14,420.00	60%
2	FMG3	3/2019	MI190003	14 Jun 2024	3.4780	7,500.00	20%
3	FMG3	2/2015	ML150002	30 Sep 2022	3.7950	11,000.00	20%
Total						32,920.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” September 2020 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	20,500.00	60%
2	FMGA	3/2010	MX100003	15 Apr 2030	4.4980	12,770.00	20%
3	FMGA	4/2011	MX110004	30 Jun 2031	4.2320	12,750.00	20%
Total						46,020.00	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.