

## Bursa Malaysia Derivatives Berhad

Date : 13 December 2016

Trading Participant Circular : 21/2016

### ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2017 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2017 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **March 15, 2017**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	5/2015	MH150005	15 Mar 2019	3.7590	7,177.89	60%
2	FMG3	4/2014	MJ140004	31 Oct 2019	3.6540	11,800.00	20%
3	FMG3	2/2009	MO090002	29 Nov 2019	4.3780	17,119.00	20%
Total						36,096.89	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2017 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	4/2016	MJ160004	30 Nov 2021	3.6200	7,000.00	60%
2	FMG5	1/2011	MO110001	15 Jul 2021	4.1600	13,500.00	20%
3	FMG5	2/2015	ML150002	30 Sep 2022	3.7950	11,000.00	20%
Total						31,500.00	100%

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” March 2017 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMGA	3/2016	MO160003	30 Nov 2026	3.9000	9,000.00	60%
2	FMGA	1/2015	MO150001	15 Sep 2025	3.9550	13,672.20	20%
3	FMGA	3/2011	MS110003	15 Apr 2026	4.3920	10,574.33	20%
Total						33,246.53	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

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