

**BURSA MALAYSIA DERIVATIVES BERHAD**
**Date: 11 June 2018**
**Trading Participant Circular: 12/2018**
**ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2018 CONTRACTS**

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **September 2018 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **September 20, 2018**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 2018 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	1/2017	MI170001	10 Mar 2022	3.8820	8,000.00	20%
Total						29,700.00	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” September 2018 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	4,000.00	60%
2	FMG5	3/2013	MN130003	15 Mar 2023	3.4800	11,420.00	20%
3	FMG5	1/2016	ML160001	17 Aug 2023	3.8000	10,000.00	20%
Total						25,420.00	100%

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” September 2018 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	8,500.00	60%
2	FMGA	3/2016	MO160003	30 Nov 2026	3.9000	9,500.00	20%
3	FMGA	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	20%
Total						32,500.00	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.