

BURSA MALAYSIA DERIVATIVES BERHAD
Date: 12 September 2018
Trading Participant Circular: 16/2018
ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2018 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2018 contracts** of 3-Year, 5-Year and 10-Year MGS futures, respectively. These contracts expire on **December 19, 2018**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” December 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	1/2011	MO110001	15 Jul 2021	4.1600	13,500.00	20%
3	FMG3	1/2012	MO120001	15 Aug 2022	3.4180	10,500.00	20%
Total						34,000.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” December 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	4,400.00	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						25,820.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” December 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	2/2012	MS120002	15 Mar 2027	3.8920	5,500.00	20%
3	FMGA	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	20%
Total						28,500.00	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.