

BURSA MALAYSIA DERIVATIVES BERHAD
Date: 11 March 2019
Trading Participant Circular: 4/2019
ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2019 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2019 contracts** of 3-Year and 10-Year MGS futures, respectively. These contracts expire on **June 19, 2019**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 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	8,400.00	60%
2	FMG3	4/2016	MJ160004	30 Nov 2021	3.6200	10,000.00	20%
3	FMG3	2/2018	MI180002	20 Apr 2023	3.7570	8,900.00	20%
Total						27,300.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” June 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	5,000.00	60%
2	FMGA	4/2017	MO170004	16 Nov 2027	3.8990	14,500.00	20%
3	FMGA	5/2013	MS130005	15 Jun 2028	3.7330	11,500.00	20%
Total						31,000.00	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.
