

Bursa Malaysia Derivatives Berhad

Date : 10 June 2014	Trading Participant Circular : 12/2014
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ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2014 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **September 2014 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **September 17, 2014**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 2014 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	2/2014	MG140002	15 Mar 2017	3.3940	4,000.00	30.00%
2	FMG3	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	23.33%
3	FMG3	2/2010	ML100002	15 Sept 2017	4.0120	14,000.00	23.33%
4	FMG3	5/2012	MJ120005	31 Oct 2017	3.3140	10,500.00	23.33%
Total						38,000.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” September 2014 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	4/2014	MJ140004	31 Oct 2019	3.6540	9,500.00	40.00%
2	FMG5	3/2004	MS04003H	30 July 2019	5.7340	6,500.00	30.00%
3	FMG5	2/2009	MO090002	29 Nov 2019	4.3780	17,600.00	30.00%
Total						33,600.00	100%

The eligible MGS are specified by the Exchange according to the contract specifications mentioned in the Business Rules of Bursa Malaysia Derivatives Berhad. Kindly refer to the contract specifications accordingly for details.

Bursa Malaysia Derivatives

Bursa Malaysia Berhad 30632-P