

Bursa Malaysia Derivatives Berhad

Date : 10 December 2012	Trading Participant Circular : 34/2012
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ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2013 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2013 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **March 20, 2013**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” March 2013 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	50.00%
2	FMG3	3/2012	MH120003	15 Oct 2015	3.1970	6,000.00	50.00%
Total						12,975.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2013 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	2/2010	ML100002	15 Sep 2017	4.0120	14,000.00	25.00%
2	FMG5	5/2012	MJ120005	31 Oct 2017	3.3140	10,500.00	25.00%
3	FMG5	1/2003	MS03001S	29 Jan 2018	4.4100	2,000.00	25.00%
4	FMG5	2/2003	MS03002H	7 Feb 2018	4.2400	15,100.00	25.00%
Total						41,600.00	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