

Bursa Malaysia Derivatives Berhad

Date : 10 September 2013

Trading Participant Circular : 15/2013

ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2013 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2013 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **December 18, 2013**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	1/2013	MH130001	15 Jul 2016	3.1720	8,000.00	33.33%
2	FMG3	3/2006	MO060001	15 Sep 2016	4.2620	19,700.00	33.33%
3	FMG3	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	33.33%
Total						37,200.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	9/2011	MK110005	28 Sep 2018	3.5800	11,000.00	50.00%
2	FMG5	10/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	50.00%
Total						14,000.00	100%

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

Bursa Malaysia Derivatives

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