

Bursa Malaysia Derivatives Berhad

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| Date : 11 March 2013 | Trading Participant Circular : 3/2013 |
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ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2013 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2013 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **June 19, 2013**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 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 | 4,500.00 | 60.00% |
| 2 | FMG3 | 3/2006 | MO060001 | 15 Sep 2016 | 4.2620 | 19,700.00 | 40.00% |
| Total | | | | | | 24,200.00 | 100% |

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

| No | Contract Code | Issue Code | Stock Code | Maturity Date | Coupon (% p.a.) | Amount (RM mil.) | Weightage |
|-------|---------------|------------|------------|---------------|-----------------|------------------|-----------|
| 1 | FMG5 | 1/2003 | MS03001S | 29 Jan 2018 | 4.4100 | 2,000.00 | 17.50% |
| 2 | FMG5 | 2/2003 | MS03002H | 7 Feb 2018 | 4.2400 | 15,100.00 | 17.50% |
| 3 | FMG5 | 3/2013 | MI130002 | 1 Mac 2018 | 3.2600 | 4,500.00 | 30.00% |
| 4 | FMG5 | 9/2011 | MK110005 | 28 Sep 2018 | 3.5800 | 11,000.00 | 17.50% |
| 5 | FMG5 | 10/1998 | MZ98005A | 30 Oct 2018 | 8.0000 | 3,000.00 | 17.50% |
| Total | | | | | | 35,600.00 | 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