

Bursa Malaysia Derivatives Berhad

Date : 10 December 2013	Trading Participant Circular : 21/2013
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ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2014 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2014 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **March 19, 2014**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	1/2006	MO060001	15 Sep 2016	4.2620	19,700.00	50.00%
2	FMG3	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	50.00%
Total						29,200.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	5/2011	MK110005	28 Sep 2018	3.5800	11,000.00	33.33%
2	FMG5	5/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	33.33%
3	FMG5	3/2004	MS04003H	30 Jul 2019	5.7340	6,500.00	33.33%
Total						20,500.00	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