

BURSA MALAYSIA DERIVATIVES BERHAD

Date : 10 December 2014

Trading Participant Circular : 21/2014

ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2015 CONTRACTS

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2015 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **March 18, 2015**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” March 2015 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG3	2/2010	ML100002	15 Sep 2017	4.0120	14,000.00	20%
2	FMG3	5/2012	MJ120005	31 Oct 2017	3.3140	10,500.00	20%
3	FMG3	1/2003	MS03001S	29 Jan 2018	4.4100	2,000.00	20%
4	FMG3	2/2003	MS03002H	7 Feb 2018	4.2400	15,100.00	20%
5	FMG3	2/2013	MI130002	1 Mar 2018	3.2600	8,786.55	20%
Total						50,386.55	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2015 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a.)	Amount (RM mil.)	Weightage
1	FMG5	3/2004	MS04003H	30 Jul 2019	5.7340	7,315.54	10%
2	FMG5	4/2004	MJ140004	31 Oct 2019	3.6540	11,800.00	60%
3	FMG5	2/2009	MO090002	29 Nov 2019	4.3780	17,600.00	10%
4	FMG5	6/2012	ML120006	31 Mar 2020	3.4920	11,000.00	10%
5	FMG5	6/2013	MK130006	31 Jul 2020	3.8890	7,973.06	10%
Total						55,688.60	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.