

## Bursa Malaysia Derivatives Berhad

Date : 12 March 2012	Trading Participant Circular : 04/2012
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### ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2012 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2012 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **June 20, 2012**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 2012 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	4/2009	MJ090004	27 Feb 2015	3.7410	13,500.00	33.33%
2	FMG3	1/2010	MJ100001	12 Aug 2015	3.8350	10,000.00	33.33%
3	FMG3	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	33.33%
Total						30,475.00	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2012 futures contract comprises the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	50%
2	FMG5	2/2010	ML100002	15 Sep 2017	4.0120	14,000.00	50%
Total						23,500.00	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.

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**Bursa Malaysia Derivatives**

Bursa Malaysia Berhad 30632-P