

Bursa Malaysia Derivatives Berhad

Date : 10 March 2009	Trading Participant Circular :11 /2009
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ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2009 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the June 2009 contracts of 3-Year, 5-Year and 10-Year MGS futures. These contracts expire **on June 17, 2009**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 2009 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	5/2006	MJ060005	15 Jun 2012	3.7180	12,563.19	30%
2	FMG3	1/2009	MH090001	27 Aug 2012	2.5090	4,500.00	40%
3	FMG3	3/1991	MW91003Z	30 Nov 2012	8.5000	1,000.00	30%
Total						18,063.19	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2009 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	2/2004	MN04002W	30 Apr 2014	5.0940	18,500.00	60%
2	FMG5	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	40%
Total						20,500.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” June 2009 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMGA	5/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	50%
2	FMGA	3/2004	MS04003H	30 Jul 2019	5.7340	6,500.00	50%
Total						9,500.00	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.

Chief Operating Officer