

Bursa Malaysia Derivatives Berhad

Date : 14 March 2011	Trading Participant Circular : 5/2011
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ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2011 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **June 2011 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **June 15, 2011**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 2011 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	2/2004	MN04002W	30 Apr 2014	5.0940	24,000.00	30.00%
2	FMG3	2/2011	MH110002	15 Aug 2014	3.4340	4,500.00	40.00%
3	FMG3	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	30.00%
Total						30,500.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 2011 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	1/2006	MO060001	15 Sep 2016	4.2620	8,700.00	100%
Total						8,700.00	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