

Bursa Malaysia Derivatives Berhad

Date : 10 December 2009

Trading Participant Circular :40 /2009

ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2010 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the March 2010 contracts of 3-Year, 5-Year and 10-Year MGS futures. These contracts expire **on March 17, 2010**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” March 2010 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	3/1991	MW91003Z	30 Nov 2012	8.5000	1,000.00	14%
2	FMG3	2/2002	MN02002V	04 Dec 2012	4.0530	3,000.00	14%
3	FMG3	3/2003	MN03003V	25 Feb 2013	3.7020	16,575.00	14%
4	FMG3	5/2007	MJ070005	15 May 2013	3.7000	3,000.00	14%
5	FMG3	5/2009	MH090005	31 May 2013	3.2100	3,000.00	30%
6	FMG3	1/2008	MJ080001	31 Jul 2013	3.4610	7,000.00	14%
Total						33,575.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2010 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	40%
2	FMG5	4/2009	MJ090004	27 Feb 2015	3.7410	13,500.00	60%
Total						15,500.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” March 2010 futures contract comprises of the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMGA	3/2004	MS04003H	30 Jul 2019	5.7340	6,500.00	50%
2	FMGA	2/2009	MO090002	29 Nov 2019	4.3780	9,000.00	50%
Total						15,500.00	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

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