

Bursa Malaysia Derivatives Berhad

Date : 10 March 2010

Trading Participant Circular :05 /2010

ANNOUNCEMENT OF ELIGIBLE MGS FOR JUNE 2010 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the June 2010 contracts of 3-Year, 5-Year and 10-Year MGS futures. These contracts expire **on June 16, 2010**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” June 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	2/2002	MN02002V	04 Dec 2012	4.0530	3,000.00	16.67%
2	FMG3	3/2003	MN03003V	25 Feb 2013	3.7020	16,575.00	16.67%
3	FMG3	5/2007	MJ070005	15 May 2013	3.7000	3,000.00	16.67%
4	FMG3	5/2009	MH090005	31 May 2013	3.2100	3,000.00	16.67%
5	FMG3	1/2008	MJ080001	31 Jul 2013	3.4610	7,000.00	16.67%
6	FMG3	4/1998	MS98004N	30 Oct 2013	8.0000	3,000.00	16.67%
Total						35,575.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” June 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	4/2009	MJ090004	27 Feb 2015	3.7410	13,500.00	33.33%
2	FMG5	1/2010	MJ100001	12 Aug 2015	3.8350	3,500.00	33.33%
3	FMG5	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	33.33%
Total						23,975.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” June 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	40%
2	FMGA	2/2009	MO090002	29 Nov 2019	4.3780	14,500.00	60%
Total						21,000.00	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