

Bursa Malaysia Derivatives Berhad

Date : 10 June 2010

Trading Participant Circular :12 /2010

ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2010 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the September 2010 contracts of 3-Year, 5-Year and 10-Year MGS futures. These contracts expire **on September 15, 2010**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 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	5/2007	MJ070005	15 May 2013	3.7000	3,000.00	25%
2	FMG3	5/2009	MH090005	31 May 2013	3.2100	3,000.00	25%
3	FMG3	1/2008	MJ080001	31 Jul 2013	3.4610	7,000.00	25%
4	FMG3	4/1998	MS98004N	30 Oct 2013	8.0000	3,000.00	25%
Total						16,000.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” September 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	1/2010	MJ100001	12 Aug 2015	3.8350	7,000.00	60%
2	FMG5	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	40%
Total						13,975.00	100%

The Eligible MGS for the 10-Year MGS Futures or “FMGA” September 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	2/2009	MO090002	29 Nov 2019	4.3780	14,500.00	100%
Total						14,500.00	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

Bursa Malaysia Berhad 30632-P