

Bursa Malaysia Derivatives Berhad

Date : 9 September 2010

Trading Participant Circular :24 /2010

ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2010 CONTRACT

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

The Eligible MGS for the 3-Year MGS Futures or “FMG3” December 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	1/2008	MJ080001	31 Jul 2013	3.4610	7,000.00	33.33%
2	FMG3	4/1998	MS98004N	30 Oct 2013	8.0000	3,000.00	33.33%
3	FMG3	2/2004	MN04002W	30 Apr 2014	5.0940	24,000.00	33.33%
Total						34,000.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” December 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	10,000.00	60%
2	FMG5	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	40%
Total						13,975.00	100%

The eligible MGS 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

15th Floor, Exchange Square
Bukit Kewangan
50200 Kuala Lumpur, Malaysia

Tel : 03-2034 7000 (GL)
Fax : 03-2732 6437

Website : www.bursamalaysia.com