

Bursa Malaysia Derivatives Berhad

Date : 10 December 2010	Trading Participant Circular :32 /2010
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ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2011 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2011 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **March 16, 2011**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	4/1998	MS98004N	30 Oct 2013	8.0000	3,000.00	50.00%
2	FMG3	2/2004	MN04002W	30 Apr 2014	5.0940	24,000.00	50.00%
Total						27,000.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	2/2005	MO05002S	30 Sep 2015	4.7200	6,975.00	100%
Total						6,675.00	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.

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