

## Bursa Malaysia Derivatives Berhad

Date : 12 September 2011

Trading Participant Circular : 21/2011

### ANNOUNCEMENT OF ELIGIBLE MGS FOR DECEMBER 2011 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **December 2011 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **December 21, 2011**.

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	2/2011	MH110002	15 Aug 2014	3.4340	4,500.00	33.33%
2	FMG3	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	33.33%
3	FMG3	4/2009	MJ090004	27 Feb 2015	3.7410	13,500.00	33.33%
Total						20,000.00	100%

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

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	1/2006	MO060001	15 Sep 2016	4.2620	16,700.00	60%
2	FMG5	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	40%
Total						26,200.00	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](http://www.bursamalaysia.com)