

Bursa Malaysia Derivatives Berhad

Date : 12 December 2011	Trading Participant Circular : 27/2011
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ANNOUNCEMENT OF ELIGIBLE MGS FOR MARCH 2012 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the **March 2012 contracts** of 3-Year and 5-Year MGS futures. These contracts expire on **March 21, 2012**.

The Eligible MGS for the 3-Year MGS Futures or “FMG3” March 2012 futures contract comprises the following:

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	33.33%
2	FMG3	4/2009	MJ090004	27 Feb 2015	3.7410	13,500.00	33.33%
3	FMG3	1/2010	MJ100001	12 Aug 2015	3.8350	10,000.00	33.33%
Total						25,500.00	100%

The Eligible MGS for the 5-Year MGS Futures or “FMG5” March 2012 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	19,700.00	60%
2	FMG5	2/2007	MN070002	15 Feb 2017	3.8140	9,500.00	40%
Total						29,200.00	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