

## Bursa Malaysia Derivatives Berhad

Date : 10 June 2009

Trading Participant Circular :24 /2009

### ANNOUNCEMENT OF ELIGIBLE MGS FOR SEPTEMBER 2009 CONTRACT

Bursa Malaysia Derivatives Berhad would like to announce the eligible basket of Malaysian Government Securities (MGS) for the September 2009 contracts of 3-Year, 5-Year and 10-Year MGS futures. These contracts expire **on September 16, 2009**.

**The Eligible MGS for the 3-Year MGS Futures or “FMG3” September 2009 futures contract comprises of the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG3	5/2006	MJ060005	15 Jun 2012	3.7180	12,563.19	17.5%
2	FMG3	1/2009	MH090001	27 Aug 2012	2.5090	10,000.00	30%
3	FMG3	3/1991	MW91003Z	30 Nov 2012	8.5000	1,000.00	17.5%
4	FMG3	2/2002	MN02002V	04 Dec 2012	4.0530	3,000.00	17.5%
5	FMG3	3/2003	MN03003V	25 Feb 2013	3.7020	16,575.00	17.5%
Total						43,138.19	100%

**The Eligible MGS for the 5-Year MGS Futures or “FMG5” September 2009 futures contract comprises of the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMG5	2/2004	MN04002W	30 Apr 2014	5.0940	24,000.00	60%
2	FMG5	5/1999	MS99005N	01 Oct 2014	7.3000	2,000.00	40%
Total						26,000.00	100%

**The Eligible MGS for the 10-Year MGS Futures or “FMGA” September 2009 futures contract comprises of the following:**

No	Contract Code	Issue Code	Stock Code	Maturity Date	Coupon (% p.a)	Amount (RM mill)	Weightage
1	FMGA	5/1998	MZ98005A	30 Oct 2018	8.0000	3,000.00	30%
2	FMGA	3/2004	MS04003H	30 Jul 2019	5.7340	6,500.00	30%
3	FMGA	2/2009	MO090002	29 Nov 2019	4.3780	4,000.00	40%
Total						13,500.00	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.

**Chief Operating Officer**

Bursa Malaysia Berhad 30632-P