

**Bursa Malaysia Derivatives Berhad**

Date : 21 January 2009

Trading Participant Circular :3/2009

**VARIATIONS TO THE CONTRACT SPECIFICATIONS FOR KUALA LUMPUR CI  
FUTURES CONTRACT (“FKLI”) AND KUALA LUMPUR CI OPTION CONTRACT  
 (“OKLI”)**

**1. INTRODUCTION**

Bursa Malaysia Berhad will introduce enhancements to create a more robust Kuala Lumpur Composite Index (KLCI). The KLCI will be known as FTSE Bursa Malaysia KLCI.

The salient features of the FTSE Bursa Malaysia KLCI are as follows:

- Consist of 30 constituents of the FTSE Bursa Malaysia Large 30 index. Further information on the FTSE Bursa Malaysia Large 30 index is available at :-

[www.bursamalaysia.com/website/bm/market\\_information/ftse\\_bursa\\_index.html](http://www.bursamalaysia.com/website/bm/market_information/ftse_bursa_index.html)

The constituents of the index are subject to change from time to time as per the FTSE Bursa Malaysia Ground Rules.

- Adopt the FTSE Bursa Malaysia index calculation methodology
- Computed by FTSE every 15 seconds
- Index value remains unchanged and will retain the KLCI index closing value on 3 July 2009

The change from KLCI to FTSE Bursa Malaysia KLCI will take place on Monday 6 July 2009 (‘the Implementation Date’). Accordingly, the following changes in relation to the trading of FKLI and OKLI will be effected.

**2. CHANGE IN THE CONTRACT SPECIFICATIONS FOR FKLI AND OKLI WITH EFFECT FROM 1 FEBRUARY 2009**

- (a) Arising from the transition of KLCI to FTSE Bursa Malaysia KLCI on the Implementation Date, kindly take notice that the contract specifications for FKLI and OKLI (which are currently stipulated in Schedule 6 and 7 respectively of the Rules of Bursa Malaysia Derivatives Berhad (“Rules of Bursa Derivatives”)) for the trading months as stated in the table below will be varied with effect from 1 February 2009 in the manner set out in paragraphs (i) and (ii) below.

	Trading Month	Contract Type	Contract Month	Underlying Index
a	Feb 2009 – Apr 2009	2 <sup>nd</sup> Quarter	Sep 09	The trading of the contracts will be based on KLCI from 1 Feb 2009 until 3 Jul 2009, and subsequently based on FTSE Bursa Malaysia KLCI till expiry.
b	May 2009	1 <sup>st</sup> Quarter 2 <sup>nd</sup> Quarter	Sep 09 Dec 09	The trading of the contracts will be based on KLCI until 3 Jul 2009, and subsequently based on FTSE Bursa Malaysia KLCI till expiry
c.	Jun 2009	Next Month 1 <sup>st</sup> Quarter 2 <sup>nd</sup> Quarter	Jul 09 Sep 09 Dec 09	The trading of the contracts will be based on KLCI until 3 Jul 2009, and subsequently based on FTSE Bursa Malaysia KLCI till expiry.
d	Jul 2009	Spot Month Next Month 1 <sup>st</sup> Quarter 2 <sup>nd</sup> Quarter	Jul 09 Aug 09 Sep 09 Dec 09	The trading of the contracts will be based on KLCI until 3 Jul 2009, and subsequently based on FTSE Bursa Malaysia KLCI till expiry.

- (i) the 'UNDERLYING STOCK INDEX' as stipulated in Schedule 6 for FKLI and as stipulated in Schedule 7 for OKLI is changed to read as follows.

'Kuala Lumpur Composite Index (from 1 February 2009 until 3 July 2009)

FTSE Bursa Malaysia KLCI (from 6 July 2009 onwards)'

- (ii) to add 'ATTRIBUTION CLAUSE' as follows.

'The FTSE Bursa Malaysia KLCI Index is calculated by FTSE International Limited ("FTSE").

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FTSE nor BURSA MALAYSIA nor LSE nor FT makes any warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FBM KLCI and/or the figure at which the FBM KLCI stands at any particular time on any particular day or otherwise.'

This Attribution Clause is added for the use of FTSE Bursa Malaysia KLCI as the underlying index for FKLI and OKLI.

- (b) With the above changes in the contract specifications, the underlying index for all the open positions of FKLI and OKLI contracts held from 1 February 2009 until 3 July 2009 i.e. the last trading day before the KLCI changes to FTSE Bursa Malaysia KLCI, will be the KLCI. If the open position is still held on and after the Implementation Date onwards, the underlying index will change to FTSE Bursa Malaysia KLCI from the

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Implementation Date onwards. The attribution clause as stipulated in paragraph 2(a)(ii) will also apply to open positions still held on and after the Implementation Date.

- (c) This circular serves as a notice to all Trading Participants of the variations in the contract specifications as explained above which take effect from 1 February 2009 onwards. All open positions held in the trading months stipulated in the table above will be traded based on the varied contract specifications as stipulated in paragraph 2(a) above. All Trading Participants must inform all clients who intend to trade in the trading months stipulated in the table above of the variations in the contract specifications prior to entering into any trades in those positions.

### **3. CHANGE IN THE FINAL SETTLEMENT VALUE CALCULATION ('FSV') METHODOLOGY FOR FKLI AND OKLI WITH EFFECT 6 JULY 2009**

- (a) Arising from the change in the 'STOCK UNDERLYING INDEX' as explained in paragraph 2(a)(i) above, notice is also given to all Trading Participants that the FSV calculation for FKLI and OKLI using FTSE Bursa Malaysia KLCI as the underlying index will be changed from the Implementation Date onwards. This change will be applicable to all open positions of contracts stipulated in paragraph 2(a) that are still held after the Implementation Date. The FSV calculation will be based on the last 241 index values of the last trading day excluding the following:
- All index values computed based on the underlying stock prices traded during the pre-closing and trading at last phases but including the closing index.
  - All indicative index values. Where there are indicative values, the Exchange will take those index values that are computed from 3:45:15pm and earlier.
  - The 3 highest and 3 lowest index values.
- (b) In the event where all or part of the index values is not available for FSV calculation on final trading day, an alternative provision is adopted.

Please refer to Attachment 1 for examples of FSV calculation in the following scenarios:

- Example 1 : Normal last trading day of the month
- Example 2: Unplanned holiday falling on the last trading day of the month
- Example 3 : Trading interruption (Intra-day)
- Example 4 : Trading interruption (Inter-day)
- Example 5 : Indicative index values

### **4. OPEN POSITIONS ENTERED IN THE TRADING MONTH OF JULY 2009 ONWARDS**

The underlying index for all open positions in FKLI and OKLI contracts from 6 July 2009 onwards will be the FTSE Bursa Malaysia KLCI. Bursa Derivatives will issue amendments to Schedule 6 and 7 as contained in the Rules of Bursa Derivatives to reflect the above changes in the 'Stock Underlying Index and the

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application of the 'Attribution Clause' prior to the Implementation Date and these amendments will take effect from 6 July 2009.

## 5. CONTACT PERSONS

If you have any queries in relation to the matters contained in this Circular kindly contact the following persons:

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This Circular is available at-  
[http://www.bursamalaysia.com/website/bm/rules\\_and\\_regulations/bursa\\_rules/bm\\_derivatives.html](http://www.bursamalaysia.com/website/bm/rules_and_regulations/bursa_rules/bm_derivatives.html)

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## REGULATORY POLICY & ADVISORY

**Example 1: Normal trading on last trading day**

Assuming **31 December 2009** is a normal trading day. The FSV is computed based on the last available 241 index values **excluding** all index values computed based on the stock prices during the Pre-Closing and the Trading-at-Last phases but including the Closing Index value.

The 3 **highest** and 3 **lowest** index values are then excluded from the 241 index values for the FSV computation.

Based on the above, the first of the 241 index values start from the index value at 15:45:30 as shown in Appendix 1. The aggregate of the 235 index values (excluding the 3 highest and 3 lowest index values) is 324,605.79. As such, the FSV is computed as follows:-

- FSV = 324,605.79 / 235 = 1381.30
- FSV for FKLI = 1381.00
- FSV for OKLI = 1381.30

**Example 2: Unplanned holiday on the last trading day**

Assuming **31 December 2009 is an unplanned holiday**. The last trading day of the FKLI and OKLI contracts is on 30 December 2009. The FSV computation is similar to the normal methodology except that the index values used are the last available 241 index values on 30 December 2009.

Assuming the index values in Appendix I are of 30 December 2009, The FSV is computed as per Example 1 above, i.e.

- FSV = 324,605.79 / 235 = 1381.30
- FSV for FKLI = 1381.00
- FSV for OKLI = 1381.30

### Example 3: Trading interruption (intra-day).

Assuming on **31 December 2009**, trading is halted mid-day for certain reason. The computation of FSV is the same, i.e. taking the last available 241 index values excluding the all index values computed based on the stock prices during the Pre-Closing and Trading-at-Last phases but including the Mid-day Closing Index value. This happen when part of the 241 index values are obtained from the 1<sup>st</sup> trading session of the day.

The 3 **highest** and 3 **lowest** index values are then excluded from the 241 index values for the FSV computation.

Assuming the trading is halted at 16:00:00. The last available index value is at 16:00:00. Hence the first of the last available 241 index values is at 15:00:00 as shown in Appendix 2. Based on the data, the FSV is computed as follows :

• FSV	=	324,061.68/ 235	=	1378.99
• FSV for FKLI			=	1379.00
• FSV for OKLI			=	1379.00

### Example 4: Trading interruption (inter-day)

Assuming on **31 December 2009**, the trading is halted after 10 minutes of trading and the last available index values is at 9:10:00 as shown in Appendix 3. Under such circumstances, the FSV is computed as follows:-

1. All the 41 index values on 31 December 2009 are included.
2. The remaining 200 index values are taken from the previous trading day, i.e. 30 December 2009. The index values taken exclude all index values computed based on the stock prices during the Pre-Closing and the Trading-at-Last phases, but including the Closing Index.
3. The 3 **highest** and 3 **lowest** index values are then excluded from the 241 index values.

As per Appendix 3, the FSV is computed as follows :

• FSV	=	324,932.50/ 235	=	1382.69
• FSV for FKLI			=	1382.50
• FSV for OKLI			=	1382.70

### Example: 5 – Indicative index values.

In situation where there are indicative index values within the 241 index values, the exchange will replace the indicative index values for the calculation of the FSV. The indicative index values will be replaced with the latest available index values before the 241 index values.

As per Appendix 4, assuming there are 3 indicative index values from 16:17:45 to 16:18:15. The 3 indicative index values are replaced with the 3 index values from 15:44:45 to 15:45:15. The FSV is then calculated based on the same methodology, i.e excluding the 3 **highest** and 3 **lowest** index values.

As per Appendix 4, the FSV is computed as follows :

- FSV = 324,577.87/ 235 = 1381.18
- FSV for FKLI = 1381.00
- FSV for OKLI = 1381.20



## APPENDIX 1 : FSV under normal market

	Time	Index values		Time	Index values		Time	Index values		Time	Index values		Time	Index values
1	15:45:30	1352.45	61	16:00:30	1362.45	121	16:15:30	1392.45	181	16:30:30	1372.45	Exclude Pre-Closing Index Values	16:45:30	1397.13
2	15:45:45	1353.38	62	16:00:45	1363.38	122	16:15:45	1393.38	182	16:30:45	1373.38		16:45:45	
3	15:46:00	1354.60	63	16:01:00	1364.60	123	16:16:00	1394.60	183	16:31:00	1374.60		16:46:00	
4	15:46:15	1355.66	64	16:01:15	1365.66	124	16:16:15	1395.66	184	16:31:15	1375.66		16:46:15	
5	15:46:30	1356.68	65	16:01:30	1366.68	125	16:16:30	1396.68	185	16:31:30	1376.68		16:46:30	
6	15:46:45	1357.82	66	16:01:45	1367.82	126	16:16:45	1397.82	186	16:31:45	1377.82		16:46:45	
7	15:47:00	1361.83	67	16:02:00	1368.83	127	16:17:00	1361.83	187	16:32:00	1361.83		16:47:00	
8	15:47:15	1362.89	68	16:02:15	1369.89	128	16:17:15	1362.89	188	16:32:15	1362.89		16:47:15	
9	15:47:30	1363.76	69	16:02:30	1363.76	129	16:17:30	1363.76	189	16:32:30	1363.76		16:47:30	
10	15:47:45	1364.73	70	16:02:45	1364.73	130	16:17:45	1364.73	190	16:32:45	1364.73		16:47:45	
11	15:48:00	1365.33	71	16:03:00	1365.33	131	16:18:00	1365.33	191	16:33:00	1365.33		16:48:00	
12	15:48:15	1366.55	72	16:03:15	1366.55	132	16:18:15	1366.55	192	16:33:15	1366.55		16:48:15	
13	15:48:30	1369.48	73	16:03:30	1369.48	133	16:18:30	1369.48	193	16:33:30	1369.48		16:48:30	
14	15:48:45	1372.49	74	16:03:45	1372.49	134	16:18:45	1372.49	194	16:33:45	1372.49		16:48:45	
15	15:49:00	1373.50	75	16:04:00	1373.50	135	16:19:00	1373.50	195	16:34:00	1373.50		16:49:00	
16	15:49:15	1373.00	76	16:04:15	1373.00	136	16:19:15	1373.00	196	16:34:15	1373.00		16:49:15	
17	15:49:30	1375.10	77	16:04:30	1375.10	137	16:19:30	1375.10	197	16:34:30	1375.10		16:49:30	
18	15:49:45	1376.20	78	16:04:45	1376.20	138	16:19:45	1376.20	198	16:34:45	1376.20		16:49:45	
19	15:50:00	1380.30	79	16:05:00	1380.30	139	16:20:00	1380.30	199	16:35:00	1380.30		16:50:00	
20	15:50:15	1381.33	80	16:05:15	1381.33	140	16:20:15	1381.33	200	16:35:15	1381.33		16:50:15	1397.56
21	15:50:30	1382.36	81	16:05:30	1382.36	141	16:20:30	1382.36	201	16:35:30	1382.36	16:50:30		
22	15:50:45	1383.46	82	16:05:45	1383.46	142	16:20:45	1383.46	202	16:35:45	1383.46	16:50:45		
23	15:51:00	1384.84	83	16:06:00	1384.84	143	16:21:00	1384.84	203	16:36:00	1384.84	16:51:00		
24	15:51:15	1385.75	84	16:06:15	1385.75	144	16:21:15	1385.75	204	16:36:15	1385.75	16:51:15		
25	15:51:30	1386.65	85	16:06:30	1386.65	145	16:21:30	1386.65	205	16:36:30	1386.65	16:51:30		
26	15:51:45	1389.12	86	16:06:45	1389.12	146	16:21:45	1389.12	206	16:36:45	1389.12	16:51:45		
27	15:52:00	1392.22	87	16:07:00	1392.22	147	16:22:00	1392.22	207	16:37:00	1392.22	16:52:00		
28	15:52:15	1393.33	88	16:07:15	1393.33	148	16:22:15	1393.33	208	16:37:15	1393.33	16:52:15		
29	15:52:30	1394.45	89	16:07:30	1394.45	149	16:22:30	1394.45	209	16:37:30	1394.45	16:52:30		
30	15:52:45	1395.65	90	16:07:45	1395.65	150	16:22:45	1395.65	210	16:37:45	1395.65	16:52:45		
31	15:53:00	1397.12	91	16:08:00	1397.12	151	16:23:00	1397.12	211	16:38:00	1397.12	16:53:00		
32	15:53:15	1389.10	92	16:08:15	1389.10	152	16:23:15	1389.10	212	16:38:15	1389.10	16:53:15		
33	15:53:30	1388.22	93	16:08:30	1388.22	153	16:23:30	1388.22	213	16:38:30	1388.22	16:53:30		
34	15:53:45	1387.30	94	16:08:45	1387.30	154	16:23:45	1387.30	214	16:38:45	1387.30	16:53:45		
35	15:54:00	1386.32	95	16:09:00	1386.32	155	16:24:00	1386.32	215	16:39:00	1386.32	16:54:00		
36	15:54:15	1384.28	96	16:09:15	1384.28	156	16:24:15	1384.28	216	16:39:15	1384.28	16:54:15		
37	15:54:30	1383.26	97	16:09:30	1383.26	157	16:24:30	1383.26	217	16:39:30	1383.26	16:54:30		
38	15:54:45	1377.20	98	16:09:45	1377.20	158	16:24:45	1377.20	218	16:39:45	1377.20	16:54:45		
39	15:55:00	1376.02	99	16:10:00	1376.02	159	16:25:00	1376.02	219	16:40:00	1376.02	16:55:00		
40	15:55:15	1375.04	100	16:10:15	1375.04	160	16:25:15	1375.04	220	16:40:15	1375.04	16:55:15		
41	15:55:30	1377.06	101	16:10:30	1377.06	161	16:25:30	1377.06	221	16:40:30	1377.06	16:55:30		
42	15:55:45	1378.08	102	16:10:45	1378.08	162	16:25:45	1378.08	222	16:40:45	1378.08	16:55:45		
43	15:56:00	1379.44	103	16:11:00	1379.44	163	16:26:00	1379.44	223	16:41:00	1379.44	16:56:00		
44	15:56:15	1382.42	104	16:11:15	1382.42	164	16:26:15	1382.42	224	16:41:15	1382.42	16:56:15		
45	15:56:30	1385.24	105	16:11:30	1385.24	165	16:26:30	1385.24	225	16:41:30	1385.24	16:56:30		
46	15:56:45	1386.11	106	16:11:45	1386.11	166	16:26:45	1386.11	226	16:41:45	1386.11	16:56:45		
47	15:57:00	1387.01	107	16:12:00	1387.01	167	16:27:00	1387.01	227	16:42:00	1387.01	16:57:00		
48	15:57:15	1388.04	108	16:12:15	1388.04	168	16:27:15	1388.04	228	16:42:15	1388.04	16:57:15		
49	15:57:30	1389.08	109	16:12:30	1389.08	169	16:27:30	1389.08	229	16:42:30	1389.08	16:57:30		
50	15:57:45	1393.09	110	16:12:45	1393.09	170	16:27:45	1393.09	230	16:42:45	1393.09	16:57:45		
51	15:58:00	1390.03	111	16:13:00	1390.03	171	16:28:00	1390.03	231	16:43:00	1390.03	16:58:00		
52	15:58:15	1390.06	112	16:13:15	1390.06	172	16:28:15	1390.06	232	16:43:15	1390.06	16:58:15		
53	15:58:30	1385.34	113	16:13:30	1385.34	173	16:28:30	1385.34	233	16:43:30	1385.34	16:58:30		
54	15:58:45	1387.67	114	16:13:45	1387.67	174	16:28:45	1387.67	234	16:43:45	1387.67	16:58:45		
55	15:59:00	1388.78	115	16:14:00	1388.78	175	16:29:00	1388.78	235	16:44:00	1388.78	16:59:00		
56	15:59:15	1388.88	116	16:14:15	1388.88	176	16:29:15	1388.88	236	16:44:15	1388.88	16:59:15		
57	15:59:30	1385.38	117	16:14:30	1385.38	177	16:29:30	1385.38	237	16:44:30	1385.38	16:59:30		
58	15:59:45	1383.59	118	16:14:45	1383.59	178	16:29:45	1383.59	238	16:44:45	1383.59	16:59:45		
59	16:00:00	1365.00	119	16:15:00	1397.13	179	16:30:00	1365.00	239	16:45:00	1397.13	17:00:00		
60	16:00:15	1361.20	120	16:15:15	1398.20	180	16:30:15	1371.20	240	16:45:15	1397.13	241	Closing	1397.56
78,659.84			81,465.20			81,572.45			82,908.33			0.00		
Aggregate of all index values, excluding 3 highest and 3 lowest												324605.79		

Lowest Highest



## APPENDIX 2 : Trading Interruption (Intraday)

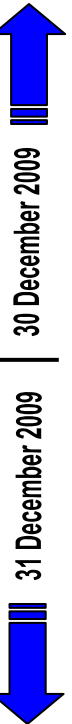
	Time	Index values		Time	Index values		Time	Index values		Time	Index values		Time	Index values
1	15:00:00	1355.66	49	15:12:00	1381.83	97	15:24:00	1373.50	145	15:36:00	1384.84	193	15:48:00	1365.33
2	15:00:15	1356.68	50	15:12:15	1382.89	98	15:24:15	1373.00	146	15:36:15	1385.75	194	15:48:15	1366.55
3	15:00:30	1357.82	51	15:12:30	1383.76	99	15:24:30	1375.10	147	15:36:30	1386.65	195	15:48:30	1369.48
4	15:00:45	1361.83	52	15:12:45	1384.73	100	15:24:45	1376.20	148	15:36:45	1389.12	196	15:48:45	1372.49
5	15:01:00	1362.89	53	15:13:00	1385.33	101	15:25:00	1380.30	149	15:37:00	1392.22	197	15:49:00	1373.50
6	15:01:15	1363.76	54	15:13:15	1386.55	102	15:25:15	1381.33	150	15:37:15	1393.33	198	15:49:15	1373.00
7	15:01:30	1364.73	55	15:13:30	1389.48	103	15:25:30	1382.36	151	15:37:30	1394.45	199	15:49:30	1375.10
8	15:01:45	1365.33	56	15:13:45	1381.49	104	15:25:45	1383.46	152	15:37:45	1395.65	200	15:49:45	1376.20
9	15:02:00	1366.55	57	15:14:00	1383.50	105	15:26:00	1384.84	153	15:38:00	1397.12	201	15:50:00	1380.30
10	15:02:15	1369.48	58	15:14:15	1383.00	106	15:26:15	1385.75	154	15:38:15	1389.10	202	15:50:15	1381.33
11	15:02:30	1372.49	59	15:14:30	1385.10	107	15:26:30	1386.65	155	15:38:30	1388.22	203	15:50:30	1382.36
12	15:02:45	1373.50	60	15:14:45	1386.20	108	15:26:45	1389.12	156	15:38:45	1387.30	204	15:50:45	1383.46
13	15:03:00	1373.00	61	15:15:00	1380.30	109	15:27:00	1392.22	157	15:39:00	1386.32	205	15:51:00	1384.84
14	15:03:15	1375.10	62	15:15:15	1381.33	110	15:27:15	1393.33	158	15:39:15	1384.28	206	15:51:15	1385.75
15	15:03:30	1376.20	63	15:15:30	1382.36	111	15:27:30	1394.45	159	15:39:30	1383.26	207	15:51:30	1386.65
16	15:03:45	1380.30	64	15:15:45	1383.46	112	15:27:45	1395.65	160	15:39:45	1377.20	208	15:51:45	1389.12
17	15:04:00	1381.33	65	15:16:00	1384.84	113	15:28:00	1397.12	161	15:40:00	1376.02	209	15:52:00	1392.22
18	15:04:15	1382.36	66	15:16:15	1385.75	114	15:28:15	1389.10	162	15:40:15	1375.04	210	15:52:15	1393.33
19	15:04:30	1383.46	67	15:16:30	1386.65	115	15:28:30	1388.22	163	15:40:30	1377.06	211	15:52:30	1394.45
20	15:04:45	1384.84	68	15:16:45	1389.12	116	15:28:45	1387.30	164	15:40:45	1378.08	212	15:52:45	1395.65
21	15:05:00	1385.75	69	15:17:00	1392.22	117	15:29:00	1386.32	165	15:41:00	1379.44	213	15:53:00	1397.12
22	15:05:15	1385.66	70	15:17:15	1393.33	118	15:29:15	1384.28	166	15:41:15	1382.42	214	15:53:15	1389.10
23	15:05:30	1386.68	71	15:17:30	1394.45	119	15:29:30	1383.26	167	15:41:30	1385.24	215	15:53:30	1388.22
24	15:05:45	1387.82	72	15:17:45	1395.65	120	15:29:45	1377.20	168	15:41:45	1386.11	216	15:53:45	1387.30
25	15:06:00	1381.83	73	15:18:00	1397.12	121	15:30:00	1376.02	169	15:42:00	1387.01	217	15:54:00	1386.32
26	15:06:15	1382.89	74	15:18:15	1389.10	122	15:30:15	1351.20	170	15:42:15	1388.04	218	15:54:15	1384.28
27	15:06:30	1383.76	75	15:18:30	1388.22	123	15:30:30	1352.45	171	15:42:30	1389.08	219	15:54:30	1383.26
28	15:06:45	1380.73	76	15:18:45	1387.30	124	15:30:45	1353.38	172	15:42:45	1393.09	220	15:54:45	1377.20
29	15:07:00	1375.33	77	15:19:00	1386.32	125	15:31:00	1354.60	173	15:43:00	1390.03	221	15:55:00	1376.02
30	15:07:15	1376.55	78	15:19:15	1384.28	126	15:31:15	1355.66	174	15:43:15	1390.06	222	15:55:15	1375.04
31	15:07:30	1379.48	79	15:19:30	1383.26	127	15:31:30	1356.68	175	15:43:30	1385.34	223	15:55:30	1377.06
32	15:07:45	1372.49	80	15:19:45	1377.20	128	15:31:45	1357.82	176	15:43:45	1387.67	224	15:55:45	1378.08
33	15:08:00	1373.50	81	15:20:00	1376.02	129	15:32:00	1361.83	177	15:44:00	1388.78	225	15:56:00	1379.44
34	15:08:15	1373.00	82	15:20:15	1351.20	130	15:32:15	1362.89	178	15:44:15	1388.88	226	15:56:15	1382.42
35	15:08:30	1375.10	83	15:20:30	1352.45	131	15:32:30	1363.76	179	15:44:30	1385.38	227	15:56:30	1385.24
36	15:08:45	1376.20	84	15:20:45	1353.38	132	15:32:45	1364.73	180	15:44:45	1383.59	228	15:56:45	1386.11
37	15:09:00	1380.30	85	15:21:00	1354.60	133	15:33:00	1365.33	181	15:45:00	1365.00	229	15:57:00	1387.01
38	15:09:15	1381.33	86	15:21:15	1355.66	134	15:33:15	1366.55	182	15:45:15	1351.20	230	15:57:15	1388.04
39	15:09:30	1382.36	87	15:21:30	1356.68	135	15:33:30	1369.48	183	15:45:30	1352.45	231	15:57:30	1389.08
40	15:09:45	1383.46	88	15:21:45	1357.82	136	15:33:45	1372.49	184	15:45:45	1353.38	232	15:57:45	1393.09
41	15:10:00	1384.84	89	15:22:00	1361.83	137	15:34:00	1373.50	185	15:46:00	1354.60	233	15:58:00	1390.03
42	15:10:15	1385.75	90	15:22:15	1362.89	138	15:34:15	1373.00	186	15:46:15	1355.66	234	15:58:15	1390.06
43	15:10:30	1386.65	91	15:22:30	1363.76	139	15:34:30	1375.10	187	15:46:30	1356.68	235	15:58:30	1385.34
44	15:10:45	1383.38	92	15:22:45	1364.73	140	15:34:45	1376.20	188	15:46:45	1357.82	236	15:58:45	1387.67
45	15:11:00	1384.60	93	15:23:00	1365.33	141	15:35:00	1380.30	189	15:47:00	1361.83	237	15:59:00	1388.78
46	15:11:15	1385.66	94	15:23:15	1366.55	142	15:35:15	1381.33	190	15:47:15	1362.89	238	15:59:15	1388.88
47	15:11:30	1386.68	95	15:23:30	1369.48	143	15:35:30	1382.36	191	15:47:30	1363.76	239	15:59:30	1385.38
48	15:11:45	1387.82	96	15:23:45	1372.49	144	15:35:45	1383.46	192	15:47:45	1364.73	240	15:59:45	1383.59
												241	16:00:00	1397.13
<b>66,096.91</b>		<b>64,789.79</b>		<b>64,698.98</b>		<b>63,462.85</b>		<b>65,013.15</b>						
<b>Aggregate of all index values, excluding 3 highest and 3 lowest</b>										<b>324,061.68</b>				

Lowest
  Highest

### APPENDIX 3 : Trading Interruption (Interday)

	Time	Index values		Time	Index values		Time	Index values		Time	Index values		Time	Index values
1	15:55:45	1378.08	61	16:10:45	1378.08	121	16:25:45	1378.08	181	16:40:45	1378.08	Excluding Trading-at-Last Index Values	16:55:45	1397.56
2	15:56:00	1379.44	62	16:11:00	1379.44	122	16:26:00	1379.44	182	16:41:00	1379.44		16:56:00	
3	15:56:15	1382.42	63	16:11:15	1382.42	123	16:26:15	1382.42	183	16:41:15	1382.42		16:56:15	
4	15:56:30	1385.24	64	16:11:30	1385.24	124	16:26:30	1385.24	184	16:41:30	1385.24		16:56:30	
5	15:56:45	1386.11	65	16:11:45	1386.11	125	16:26:45	1386.11	185	16:41:45	1386.11		16:56:45	
6	15:57:00	1387.01	66	16:12:00	1387.01	126	16:27:00	1387.01	186	16:42:00	1387.01		16:57:00	
7	15:57:15	1388.04	67	16:12:15	1388.04	127	16:27:15	1388.04	187	16:42:15	1388.04		16:57:15	
8	15:57:30	1389.08	68	16:12:30	1389.08	128	16:27:30	1389.08	188	16:42:30	1389.08		16:57:30	
9	15:57:45	1393.09	69	16:12:45	1393.09	129	16:27:45	1393.09	189	16:42:45	1393.09		16:57:45	
10	15:58:00	1390.03	70	16:13:00	1390.03	130	16:28:00	1390.03	190	16:43:00	1390.03		16:58:00	
11	15:58:15	1390.06	71	16:13:15	1390.06	131	16:28:15	1390.06	191	16:43:15	1390.06		16:58:15	
12	15:58:30	1385.34	72	16:13:30	1385.34	132	16:28:30	1385.34	192	16:43:30	1385.34		16:58:30	
13	15:58:45	1387.67	73	16:13:45	1387.67	133	16:28:45	1387.67	193	16:43:45	1387.67		16:58:45	
14	15:59:00	1388.78	74	16:14:00	1388.78	134	16:29:00	1388.78	194	16:44:00	1388.78		16:59:00	
15	15:59:15	1388.88	75	16:14:15	1388.88	135	16:29:15	1388.88	195	16:44:15	1388.88		16:59:15	
16	15:59:30	1385.38	76	16:14:30	1385.38	136	16:29:30	1385.38	196	16:44:30	1385.38		16:59:30	
17	15:59:45	1383.59	77	16:14:45	1383.59	137	16:29:45	1383.59	197	16:44:45	1383.59		16:59:45	
18	16:00:00	1365.00	78	16:15:00	1397.13	138	16:30:00	1365.00	198	16:45:00	1397.13		17:00:00	
19	16:00:15	1361.20	79	16:15:15	1398.20	139	16:30:15	1371.20	199	16:45:15	1397.13		200	Closing
20	16:00:30	1362.45	80	16:15:30	1392.45	140	16:30:30	1372.45	Exclude Pre-Closing Index Values	16:45:30	1397.13	201	9:00:00	1390.00
21	16:00:45	1363.38	81	16:15:45	1393.38	141	16:30:45	1373.38		16:45:45		202	9:00:15	1390.58
22	16:01:00	1364.60	82	16:16:00	1394.60	142	16:31:00	1374.60		16:46:00		203	9:00:30	1391.48
23	16:01:15	1365.66	83	16:16:15	1395.66	143	16:31:15	1375.66		16:46:15		204	9:00:45	1392.88
24	16:01:30	1366.68	84	16:16:30	1396.68	144	16:31:30	1376.68		16:46:30		205	9:01:00	1393.01
25	16:01:45	1367.82	85	16:16:45	1397.82	145	16:31:45	1377.82		16:46:45		206	9:01:15	1393.59
26	16:02:00	1368.83	86	16:17:00	1361.83	146	16:32:00	1361.83		16:47:00		207	9:01:30	1395.58
27	16:02:15	1369.89	87	16:17:15	1362.89	147	16:32:15	1362.89		16:47:15		208	9:01:45	1396.00
28	16:02:30	1363.76	88	16:17:30	1363.76	148	16:32:30	1363.76		16:47:30		209	9:02:00	1395.80
29	16:02:45	1364.73	89	16:17:45	1364.73	149	16:32:45	1364.73		16:47:45		210	9:02:15	1395.99
30	16:03:00	1365.33	90	16:18:00	1365.33	150	16:33:00	1365.33		16:48:00		211	9:02:30	1365.33
31	16:03:15	1366.55	91	16:18:15	1366.55	151	16:33:15	1366.55		16:48:15		212	9:02:45	1366.55
32	16:03:30	1369.48	92	16:18:30	1369.48	152	16:33:30	1369.48		16:48:30		213	9:03:00	1369.48
33	16:03:45	1372.49	93	16:18:45	1372.49	153	16:33:45	1372.49		16:48:45		214	9:03:15	1372.49
34	16:04:00	1373.50	94	16:19:00	1373.50	154	16:34:00	1373.50		16:49:00		215	9:03:30	1373.50
35	16:04:15	1373.00	95	16:19:15	1373.00	155	16:34:15	1373.00		16:49:15		216	9:03:45	1373.00
36	16:04:30	1375.10	96	16:19:30	1375.10	156	16:34:30	1375.10		16:49:30		217	9:04:00	1375.10
37	16:04:45	1376.20	97	16:19:45	1376.20	157	16:34:45	1376.20		16:49:45		218	9:04:15	1376.20
38	16:05:00	1380.30	98	16:20:00	1380.30	158	16:35:00	1380.30		16:50:00		219	9:04:30	1380.30
39	16:05:15	1381.33	99	16:20:15	1381.33	159	16:35:15	1381.33		16:50:15		220	9:04:45	1381.33
40	16:05:30	1382.36	100	16:20:30	1382.36	160	16:35:30	1382.36		16:50:30		221	9:05:00	1382.36
41	16:05:45	1383.46	101	16:20:45	1383.46	161	16:35:45	1383.46		16:50:45		222	9:05:15	1383.46
42	16:06:00	1384.84	102	16:21:00	1384.84	162	16:36:00	1384.84		16:51:00		223	9:05:30	1384.84
43	16:06:15	1385.75	103	16:21:15	1385.75	163	16:36:15	1385.75		16:51:15		224	9:05:45	1385.75
44	16:06:30	1386.65	104	16:21:30	1386.65	164	16:36:30	1386.65		16:51:30		225	9:06:00	1386.65
45	16:06:45	1389.12	105	16:21:45	1389.12	165	16:36:45	1389.12		16:51:45		226	9:06:15	1389.12
46	16:07:00	1392.22	106	16:22:00	1392.22	166	16:37:00	1392.22		16:52:00		227	9:06:30	1392.22
47	16:07:15	1393.33	107	16:22:15	1393.33	167	16:37:15	1393.33		16:52:15		228	9:06:45	1393.33
48	16:07:30	1394.45	108	16:22:30	1394.45	168	16:37:30	1394.45		16:52:30		229	9:07:00	1394.45
49	16:07:45	1395.65	109	16:22:45	1395.65	169	16:37:45	1395.65		16:52:45		230	9:07:15	1395.65
50	16:08:00	1397.12	110	16:23:00	1397.12	170	16:38:00	1397.12	16:53:00	231	9:07:30	1397.12		
51	16:08:15	1389.10	111	16:23:15	1389.10	171	16:38:15	1389.10	16:53:15	232	9:07:45	1389.10		
52	16:08:30	1388.22	112	16:23:30	1388.22	172	16:38:30	1388.22	16:53:30	233	9:08:00	1388.22		
53	16:08:45	1387.30	113	16:23:45	1387.30	173	16:38:45	1387.30	16:53:45	234	9:08:15	1387.30		
54	16:09:00	1386.32	114	16:24:00	1386.32	174	16:39:00	1386.32	16:54:00	235	9:08:30	1386.32		
55	16:09:15	1384.28	115	16:24:15	1384.28	175	16:39:15	1384.28	16:54:15	236	9:08:45	1384.28		
56	16:09:30	1383.26	116	16:24:30	1383.26	176	16:39:30	1383.26	16:54:30	237	9:09:00	1383.26		
57	16:09:45	1377.20	117	16:24:45	1377.20	177	16:39:45	1377.20	16:54:45	238	9:09:15	1377.20		
58	16:10:00	1376.02	118	16:25:00	1376.02	178	16:40:00	1376.02	16:55:00	239	9:09:30	1376.02		
59	16:10:15	1375.04	119	16:25:15	1375.04	179	16:40:15	1375.04	16:55:15	240	9:09:45	1375.04		
60	16:10:30	1377.06	120	16:25:30	1377.06	180	16:40:30	1377.06	16:55:30	241	9:10:00	1377.06		
<b>81,433.07</b>			<b>78,871.55</b>			<b>81,488.44</b>			<b>26,362.50</b>			<b>56,776.94</b>		
<b>Aggregate of all index values, excluding 3 highest and 3 lowest</b>														<b>324,932.50</b>

■ Lowest    ■ Highest



### APPENDIX 4 : Indicative Index Values

	Time	Index values		Time	Index values		Time	Index values		Time	Index values		Time	Index values
R1	15:44:45	1356.11	58	15:59:45	1383.59	119	16:15:00	1397.13	180	16:30:15	1371.20	Exclude Pre-Closing Index Values	16:45:30	1397.13
R2	15:45:00	1356.22	59	16:00:00	1365.00	120	16:15:15	1398.20	181	16:30:30	1372.45		16:45:45	
R3	15:45:15	1356.33	60	16:00:15	1361.20	121	16:15:30	1392.45	182	16:30:45	1373.38		16:46:00	
1	15:45:30	1352.45	61	16:00:30	1362.45	122	16:15:45	1393.38	183	16:31:00	1374.60		16:46:15	
2	15:45:45	1353.38	62	16:00:45	1363.38	123	16:16:00	1394.60	184	16:31:15	1375.66		16:46:30	
3	15:46:00	1354.60	63	16:01:00	1364.60	124	16:16:15	1395.66	185	16:31:30	1376.68		16:46:45	
4	15:46:15	1355.66	64	16:01:15	1365.66	125	16:16:30	1396.68	186	16:31:45	1377.82		16:47:00	
5	15:46:30	1356.68	65	16:01:30	1366.68	126	16:16:45	1397.82	187	16:32:00	1361.83		16:47:15	
6	15:46:45	1357.82	66	16:01:45	1367.82	127	16:17:00	1361.83	188	16:32:15	1362.89		16:47:30	
7	15:47:00	1361.83	67	16:02:00	1368.83	128	16:17:15	1362.89	189	16:32:30	1363.76		16:47:45	
8	15:47:15	1362.89	68	16:02:15	1369.89	129	16:17:30	1363.76	190	16:32:45	1364.73		16:48:00	
9	15:47:30	1363.76	69	16:02:30	1363.76	130	16:17:45	1364.73	191	16:33:00	1365.33		16:48:15	
10	15:47:45	1364.73	70	16:02:45	1364.73	131	16:18:00	1365.33	192	16:33:15	1366.55		16:48:30	
11	15:48:00	1365.33	71	16:03:00	1365.33	132	16:18:15	1366.55	193	16:33:30	1369.48		16:48:45	
12	15:48:15	1366.55	72	16:03:15	1366.55	133	16:18:30	1369.48	194	16:33:45	1372.49		16:49:00	
13	15:48:30	1369.48	73	16:03:30	1369.48	134	16:18:45	1372.49	195	16:34:00	1373.50		16:49:15	
14	15:48:45	1372.49	74	16:03:45	1372.49	135	16:19:00	1373.50	196	16:34:15	1373.00		16:49:30	
15	15:49:00	1373.50	75	16:04:00	1373.50	136	16:19:15	1373.00	197	16:34:30	1375.10		16:49:45	
16	15:49:15	1373.00	76	16:04:15	1373.00	137	16:19:30	1375.10	198	16:34:45	1376.20		16:50:00	
17	15:49:30	1375.10	77	16:04:30	1375.10	138	16:19:45	1376.20	199	16:35:00	1380.30		16:50:15	
18	15:49:45	1376.20	78	16:04:45	1376.20	139	16:20:00	1380.30	200	16:35:15	1381.33		16:50:30	
19	15:50:00	1380.30	79	16:05:00	1380.30	140	16:20:15	1381.33	201	16:35:30	1382.36		16:50:45	
20	15:50:15	1381.33	80	16:05:15	1381.33	141	16:20:30	1382.36	202	16:35:45	1383.46		16:51:00	
21	15:50:30	1382.36	81	16:05:30	1382.36	142	16:20:45	1383.46	203	16:36:00	1384.84		16:51:15	
22	15:50:45	1383.46	82	16:05:45	1383.46	143	16:21:00	1384.84	204	16:36:15	1385.75		16:51:30	
23	15:51:00	1384.84	83	16:06:00	1384.84	144	16:21:15	1385.75	205	16:36:30	1386.65		16:51:45	
24	15:51:15	1385.75	84	16:06:15	1385.75	145	16:21:30	1386.65	206	16:36:45	1389.12		16:52:00	
25	15:51:30	1386.65	85	16:06:30	1386.65	146	16:21:45	1389.12	207	16:37:00	1392.22		16:52:15	
26	15:51:45	1389.12	86	16:06:45	1389.12	147	16:22:00	1392.22	208	16:37:15	1393.33		16:52:30	
27	15:52:00	1392.22	87	16:07:00	1392.22	148	16:22:15	1393.33	209	16:37:30	1394.45		16:52:45	
28	15:52:15	1393.33	88	16:07:15	1393.33	149	16:22:30	1394.45	210	16:37:45	1395.65		16:53:00	
29	15:52:30	1394.45	89	16:07:30	1394.45	150	16:22:45	1395.65	211	16:38:00	1397.12		16:53:15	
30	15:52:45	1395.65	90	16:07:45	1395.65	151	16:23:00	1397.12	212	16:38:15	1389.10		16:53:30	
31	15:53:00	1397.12	91	16:08:00	1397.12	152	16:23:15	1389.10	213	16:38:30	1388.22	16:53:45		
32	15:53:15	1389.10	92	16:08:15	1389.10	153	16:23:30	1388.22	214	16:38:45	1387.30	16:54:00		
33	15:53:30	1388.22	93	16:08:30	1388.22	154	16:23:45	1387.30	215	16:39:00	1386.32	16:54:15		
34	15:53:45	1387.30	94	16:08:45	1387.30	155	16:24:00	1386.32	216	16:39:15	1384.28	16:54:30		
35	15:54:00	1386.32	95	16:09:00	1386.32	156	16:24:15	1384.28	217	16:39:30	1383.26	16:54:45		
36	15:54:15	1384.28	96	16:09:15	1384.28	157	16:24:30	1383.26	218	16:39:45	1377.20	16:55:00		
37	15:54:30	1383.26	97	16:09:30	1383.26	158	16:24:45	1377.20	219	16:40:00	1376.02	16:55:15		
38	15:54:45	1377.20	98	16:09:45	1377.20	159	16:25:00	1376.02	220	16:40:15	1375.04	16:55:30		
39	15:55:00	1376.02	99	16:10:00	1376.02	160	16:25:15	1375.04	221	16:40:30	1377.06	16:55:45		
40	15:55:15	1375.04	100	16:10:15	1375.04	161	16:25:30	1377.06	222	16:40:45	1378.08	16:56:00		
41	15:55:30	1377.06	101	16:10:30	1377.06	162	16:25:45	1378.08	223	16:41:00	1379.44	16:56:15		
42	15:55:45	1378.08	102	16:10:45	1378.08	163	16:26:00	1379.44	224	16:41:15	1382.42	16:56:30		
43	15:56:00	1379.44	103	16:11:00	1379.44	164	16:26:15	1382.42	225	16:41:30	1385.24	16:56:45		
44	15:56:15	1382.42	104	16:11:15	1382.42	165	16:26:30	1385.24	226	16:41:45	1386.11	16:57:00		
45	15:56:30	1385.24	105	16:11:30	1385.24	166	16:26:45	1386.11	227	16:42:00	1387.01	16:57:15		
46	15:56:45	1386.11	106	16:11:45	1386.11	167	16:27:00	1387.01	228	16:42:15	1388.04	16:57:30		
47	15:57:00	1387.01	107	16:12:00	1387.01	168	16:27:15	1388.04	229	16:42:30	1389.08	16:57:45		
48	15:57:15	1388.04	108	16:12:15	1388.04	169	16:27:30	1389.08	230	16:42:45	1393.09	16:58:00		
49	15:57:30	1389.08	109	16:12:30	1389.08	170	16:27:45	1393.09	231	16:43:00	1390.03	16:58:15		
50	15:57:45	1393.09	110	16:12:45	1393.09	171	16:28:00	1390.03	232	16:43:15	1390.06	16:58:30		
51	15:58:00	1390.03	111	16:13:00	1390.03	172	16:28:15	1390.06	233	16:43:30	1385.34	16:58:45		
52	15:58:15	1390.06	112	16:13:15	1390.06	173	16:28:30	1385.34	234	16:43:45	1387.67	16:59:00		
53	15:58:30	1385.34	113	16:13:30	1385.34	174	16:28:45	1387.67	235	16:44:00	1388.78	16:59:15		
54	15:58:45	1387.67	114	16:13:45	1387.67	175	16:29:00	1388.78	236	16:44:15	1388.88	16:59:30		
55	15:59:00	1388.78	115	16:14:00	1388.78	176	16:29:15	1388.88	237	16:44:30	1385.38	16:59:45		
56	15:59:15	1388.88	116	16:14:15	1388.88	177	16:29:30	1385.38	238	16:44:45	1383.59	17:00:00		
57	15:59:30	1385.38	117	16:14:30	1385.38	178	16:29:45	1383.59	239	16:45:00	1397.13			
			118	16:14:45	1383.59	179	16:30:00	1365.00	240	16:45:15	1397.13	241	Closing	1397.56
		<b>78,618.71</b>			<b>84,177.86</b>			<b>77,501.77</b>			<b>84,279.53</b>			<b>0.00</b>
<b>Aggregate of all index values, excluding 3 highest and 3 lowest</b>														<b>324,577.87</b>

Lowest Highest