

FUPO CONTRACT SPECIFICATIONS

CONTRACT CODE

FUPO

UNDERLYING INSTRUMENT

Crude Palm Oil

SETTLEMENT METHODOLOGY

Cash Settled

CONTRACT UNIT

25 metric tons

MINIMUM PRICE FLUCTUATION

USD0.25 per metric ton

DAILY PRICE LIMIT

With the exception of trades in the spot month, trades of the contract in any of the future contract months, shall not be made, during any one Business Day, at prices varying more than 10% above or below the settlement prices of the preceding Business Day (**“the 10% Limit”**) except as provided below.

When at least 3 non-spot month contracts are trading at the 10% limit, the Exchange shall announce a 10-minute cooling off period (**“the Cooling Off Period”**) for all Contracts of quoted months (except the spot month) during which trading shall only take place within the 10% Limit. Following the Cooling Off Period, Contracts of all quoted months shall be specified as interrupted pursuant to Rule 702B.2(a)(ii) for a period of 5 minutes, after which the prices traded for all quoted months (except the spot month) shall not vary more than 15% above or below the settlement prices of the preceding Business Day (**“the 15% Limit”**).

If the 10% Limit is triggered less than 30 minutes before the end of the first trading session, the following shall apply:-

- the quoted months shall not be specified as interrupted;
- the 10% Limit shall be applied to all quoted months (except the current month) for the rest of the first trading session; and
- the 15% Limit shall be applied for all quoted months (except the current month) during the second trading session.

If the 10% Limit is triggered less than 30 minutes before the end of the second trading session, the 10% Limit shall be applied to all quoted months (except the current month) for the rest of the Business Day.

SPECULATIVE POSITION LIMIT

500 contracts net long or net short for the spot month
5,000 contracts for any single contract month except for the spot month
8,000 contracts for all contract months combined

CONTRACT MONTHS

Spot month and the next 5 succeeding months, and thereafter, alternate months up to 24 months ahead

TRADING HOURS

First trading session :
Malaysian Time: 10:30 a.m. to 12:30 p.m.
Second trading session :
Malaysian Time: 3:00 p.m. to 6:00 p.m.

FINAL TRADING DAY

Contract expires at noon on the 15th day of the spot month, or if the 15th is a non-market day, the preceding Business Day.

FINAL SETTLEMENT

Cash settlement based on the Final Settlement Value.

FINAL SETTLEMENT VALUE

The Final Settlement Value shall be the average price of the Daily Spot Month Settlement Price of the FCPO on the last 5 Business Days prior to the expiration including the Final Trading Day. The mid exchange rate of USD/MYR as at 6.00pm on each of the 4 Business Days prior to the Final Trading Day taken from Bank Negara Malaysia or any other information vendor as may be determined by the Exchange shall be used as the conversion price for the calculation of Daily Spot Month Settlement Value (Mid price USD/MYR multiplied by the Daily Spot Month Settlement Price of FCPO).

The mid Exchange rate of USD/MYR as at noon will be used for calculation of Daily Spot Month Settlement Price for the Final Trading Day. The Final Settlement Value shall be the average of the converted Daily Spot Month Settlement Prices rounded to the nearest 25 cents. In the event the Final Settlement Value is equidistant between two minimum price fluctuations, the value shall be rounded upwards.

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