

# FTSE BURSA MALAYSIA KLCI OPTIONS (OKLI)

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## CONTRACT SPECIFICATIONS

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BURSA MALAYSIA



CME Group

# OKLI CONTRACT SPECIFICATIONS

## UNDERLYING INSTRUMENT

FTSE Bursa Malaysia KLCI Futures (FKLI)

## TYPE

European Style

## CONTRACT SIZE

One FKLI contract

## TICK SIZE

0.1 index point valued at RM5

## CONTRACT MONTH

Spot month, the next month and the next two calendar quarterly months. The calendar quarterly months are March, June, September and December.

## TRADING HOURS

First trading session:  
Malaysian 8:45 a.m. to 12:45 p.m.  
Second trading session:  
Malaysian 2:30 p.m. to 5:15 p.m.

## LAST TRADING DAY

The last business day of the contract month.

## EXERCISE PRICE INTERVAL

At least 13 exercise prices (6 are in-the-money, 1 is at-the-money and 6 are out-of-the-money) shall be set at interval of 10 points for the spot and next month contracts. At least 7 exercise prices (3 are in-the-money, 1 is at-the-money and 3 are out-of-the-money) shall be set at interval of 20 points for the next 2 quarterly month contracts.

## SETTLEMENT OF OPTION EXERCISE

In the absence of contrary instructions delivered to the Clearing House, an option that is in-the money at expiration shall be automatically exercised. Exercise results in a long FKLI position, which corresponds with the option's contract month for a call buyer or a put seller, and a short FKLI position for a put buyer or a call seller. The resultant positions in FKLI shall then be cash-settled based on the final settlement value of FKLI.

## SPECULATIVE POSITION LIMIT

10,000 FKLI-equivalent contracts (a combination of OKLI and FKLI contract), net on the same side of the market in all contract months combined.