

FTSE Bursa Malaysia KLCI Futures (FKLI)

Contract Specifications

CONTRACT CODE	FKLI
UNDERLYING INSTRUMENT	FTSE Bursa Malaysia Kuala Lumpur Composite Index (FBM KLCI)
CONTRACT SIZE	FBM KLCI multiplied by MYR50.00
MINIMUM PRICE FLUCTUATION	0.5 index point valued at MYR25.00
CONTRACT MONTHS	<ul style="list-style-type: none">• Spot month, the next month and the next two calendar quarterly months• The calendar quarterly months are March, June, September and December
TRADING HOURS	Monday to Friday (Malaysia Time) <ul style="list-style-type: none">• Morning trading session: 0845 - 1245 hours• Afternoon trading session: 1430 - 1715 hours Monday to Thursday (Malaysia Time) <ul style="list-style-type: none">• After-Hours (T+1) trading session: 2100 - 0230 hours
DAILY PRICE LIMIT	<ul style="list-style-type: none">• 20% per trading session for the respective Contract months except the spot month Contract• There shall be no price limits for the spot month Contract• There will be no price limit for the second month Contract for the final 5 Days before expiration of the spot month Contract
FINAL TRADING DAY	The last Business Day of the Contract month
SETTLEMENT METHOD	Cash settlement based on the Final Settlement Value
FINAL SETTLEMENT VALUE	The Final Settlement Value shall be the average value, rounded to the nearest 0.5 of an index point (values of 0.25 or 0.75 and above being rounded upwards), taken at every 15 seconds or at such intervals as may be determined by the Exchange from time to time from 15:45:30 to 16:45:15 plus one value after 1700 hours of the FBM KLCI on the Final trading Day with the exception of the 3 highest and 3 lowest values
SPECULATIVE POSITION LIMIT	Maximum number of net long or net short positions to be held: 10,000 Contracts for all months combined