

# FTSE BURSA MALAYSIA KLCI FUTURES (FKLI)



## DISCLAIMER

This brochure has been provided for general information purposes only. The information contained does not constitute legal, financial, investment, fund raising and/or listing advice and neither does it make any recommendation or endorsement regarding the services mentioned herein. Although care has been taken to ensure the accuracy of the information within this brochure, Bursa Malaysia Group and Bursa Malaysia Derivatives do not warrant or represent, expressly or impliedly as to the accuracy or completeness of the information herein. All applicable laws, regulations and current Bursa Malaysia Group and Bursa Malaysia Derivatives rules should be referred to in conjunction with this brochure. Bursa Malaysia Group and Bursa Malaysia Derivatives do not accept any liability for any investment, fund raising and/or listing decisions made on the basis of this information. You are advised to seek independent advice prior to listing and/or fund raising and/or investing.

## CONTRACT SPECIFICATIONS

### BURSA MALAYSIA DERIVATIVES BERHAD

(A subsidiary of Bursa Malaysia Berhad)

2<sup>nd</sup> Floor Exchange Square

Bukit Kewangan

50200 Kuala Lumpur

Malaysia

Tel : +(603) 2034 7000

Fax : +(603) 2026 3584

Email : [futures@bursamalaysia.com](mailto:futures@bursamalaysia.com)

[www.bursamalaysia.com](http://www.bursamalaysia.com)



BURSA MALAYSIA



BURSA MALAYSIA DERIVATIVES

# FKLI CONTRACT SPECIFICATIONS

## CONTRACT CODE

FKLI

## UNDERLYING INSTRUMENT

FTSE Bursa Malaysia Kuala Lumpur Composite Index (FBM KLCI)

## CONTRACT SIZE

FBM KLCI multiplied by RM50

## MINIMUM PRICE FLUCTUATION

0.5 index point valued at RM25

## DAILY PRICE LIMITS

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 five Business Days before expiration.

## CONTRACT MONTHS

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 time: 8:45 a.m. to 12:45 p.m.

### Second trading session:

Malaysian time: 2:30 p.m. to 5:15 p.m.

## FINAL TRADING DAY

The last Business Day of the contract month

## FINAL SETTLEMENT

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 3.45:30 p.m. to 4.45:15 p.m. plus one value after 5.00 p.m. of the FBM KLCI on the Final Trading Day with the exception of the 3 highest and 3 lowest values.

## SPECULATIVE POSITION UNIT

10,000 contracts, net gross open position