

Appendix 5

Extract of Regulatory Notice 4.1.11 – Negotiated Large Trades of the Futures Trading Rule

Regulatory Notice 4.1.11 Appendix A

Minimum Volume Thresholds for Negotiated Large Trades

Contract	Minimum Volume Threshold (Lots)
Eurodollar Futures and Options	500
Euroyen Tibor Futures	Contract maturity up to 2 years: 500 Contract maturity beyond 2 years: 100 Spread/Strategy: 100
Euroyen Tibor Options	Outrights: 200 Spread/Strategy: 100
Euroyen Libor Futures	Contract maturity up to 2 years: 500 Contract maturity beyond 2 years: 100 Spread/Strategy: 100
Euroyen Libor Options	Outrights: 200 Spread/Strategy: 100
Mini JGB Futures and Options	100
Nikkei 225 Index Futures	50
Nikkei 225 Index Options	25
Mini Nikkei 225 Index Futures	50
USD Nikkei Index Futures	50
MSCI Asia APEX 50 Index Futures	50
MSCI India Index Futures	50
MSCI Indonesia Index Futures	50
MSCI Malaysia Index Futures	50
MSCI Philippines Index Futures	50
MSCI Taiwan Index Futures	50
MSCI Taiwan Index Options	25
MSCI Thailand Index Futures	50
MSCI Singapore Index Futures	50
MSCI Singapore Index Options	25
Straits Times Index Futures	50
SGX Fuel Oil futures	10
SGX Nifty 50 Index Futures	50
SGX Nifty 50 Index Options	25
SGX Nifty Bank Index Futures	50
SGX Nifty CPSE Index Futures	50
SGX Nifty IT Index Futures	50

SGX Nifty Midcap 50 Index Futures	50
SGX FTSE China A50 Index Futures	50
JADE CPO Futures	20
Nikkei Stock Average Dividend Point Index Futures	25
SGX Robusta Coffee Futures	40
SICOM TSR 20 Rubber Contract	60
SICOM RSS 3 Rubber Contract	60
SGX Platts Iron Ore CFR China (Lump Premium) Index Futures	5
SGX MB Iron Ore CFR China (58% FE Fines) Index Futures	5
SGX TSI Iron Ore CFR China (58% FE Fines) Index Futures	5
SGX TSI Iron Ore CFR China (62% Fe Fines) Index Futures	5
SGX Baltic Capesize Time Charter Average (4 routes) Futures	5
SGX Baltic Panamax Time Charter Average Futures	5
SGX Baltic Supramax Time Charter Average Futures	5
SGX Baltic Handysize Time Charter Average Futures	5
SGX Platts Singapore Fuel Oil 180cst Index Futures	5
SGX Platts Singapore Fuel Oil 380cst Index Futures	5
SGX Singapore Visco Spread Futures	5
SGX Platts Dated Brent Index Futures	5
SGX Platts Kerosene FOB Singapore Index Futures	5
SGX Options on TSI Iron Ore CFR China (62% FE Fines) Index Futures Option Contract	5
SGX Options on Baltic Capesize Time Charter Average (4 routes) Futures Contract	5
SGX Baltic Capesize Time Charter Average (5 routes) Futures	5
SGX Options on Baltic Capesize Time Charter Average (5 routes) Futures	5
SGX Options on Baltic Panamax Time Charter Average Futures Contract	5
SGX Options on Baltic Supramax Time Charter Average Futures Contract	5
SGX Options on Baltic Handysize Time Charter Average Futures Contract	5
SGX Platts Gasoil FOB Singapore Index Futures	5
SGX Singapore Regrade Spread Futures	5
SGX Platts Naphtha CFR Japan Index Futures	5
SGX PLATTS PX CFR China Index Futures	5
SGX ICIS LLDPE CFR China Index Futures	5
SGX ICIS LLDPE CFR S.E.Asia Index Futures	5
SGX ICIS PP Flat Yarn (Raffia) CFR China Index Futures	5
SGX ICIS PP Flat Yarn (Raffia) CFR S.E.Asia Index Futures	5
SGX API 8 CFR China Coal Index Futures	10
SGX IHS McCloskey Indonesian Sub-Bit FOB Index Futures	10
SGX TSI CFR China Premium JM25 Coking Coal Futures	5

SGX TSI FOB Australia Premium Coking Coal Futures	5
SGX API 4 FOB Richards Bay Coal Futures	10
SGX API 5 FOB Newcastle Coal Futures	10
SGX Hot-Rolled Coil (HRC) Steel CFR ASEAN Index Futures	5
SGX AUD/USD Futures	50
SGX AUD/JPY Futures	50
SGX INR/USD Futures	50
SGX USD/SGD Futures	50
SGX KRW/USD Futures	50
SGX KRW/JPY Futures	50
SGX USEP Quarterly Base Load Electricity Futures	10
SGX USD/CNH Futures	20
SGX CNY/USD Futures	20
SGX THB/USD Futures	50
SGX USD/JPY Futures (Standard)	20
SGX USD/JPY Futures (Titan)	20
SGX TWD/USD Futures	50
SGX SGD/CNH Futures	20
SGX CNY/SGD Futures	20
SGX EUR/CNH Futures	20
SGX FOB Singapore SlinG LNG Futures	10
SGX Baltic Capesize Voyage C5 Route Futures Contract	2
SGX PLATTS Benzene FOB Korea Futures Contract	5
SGX Panamax Route P2A Timecharter Futures Contract	2
SGX Panamax Route P3A Timecharter Futures Contract	2
SGX MSCI China Free Index Futures	50 lots
SGX MSCI China Free Index Options	25 lots

Note: Changes to be made are in [blue](#).

Appendix B to Regulatory Notice 4.1.11

Minimum Tick Schedule for Negotiated Large Trades

Contract	Market Tick Size	NLT Tick Size
Eurodollar Futures and Options	<u>Spot</u> 0.0025 point (US\$6.25) <u>Subsequent contract months</u> 0.0050 point (US\$12.50)	<u>All</u> 0.0001 point (US\$0.25)
Euroyen Tibor Futures	<u>Spot and subsequent 3 contract months</u> 0.0025 point (¥625) <u>5th contract month onwards</u> 0.005 point (¥1,250)	<u>All</u> 0.001 point (¥250)

Euroyen Tibor Options	0.005 point (¥1,250)	0.001 point (¥250)
Euroyen Libor Futures	<u>Spot and subsequent 3 contract months</u> 0.0025 point (¥625) <u>5th contract month onwards</u> 0.005 point (¥1,250)	All 0.001 point (¥250)
Euroyen Tibor Options	0.005 point (¥1,250)	0.001 point (¥250)
Mini JGB Futures and Options	¥0.01 per ¥100 face value (¥1,000)	¥0.01 per ¥100 face value (¥1,000)
Nikkei 225 Index Futures	5 index points (¥2,500)	0.01 index point (¥5)
Nikkei 225 Index Options	1 index point (¥500)	0.01 index point (¥5)
USD Nikkei 225 Index Futures	5 index points (US\$25)	0.01 index point (US\$0.05)
Mini Nikkei 225 Index Futures	1 index point (¥100)	0.01 index point (¥1)
MSCI Asia APEX 50 Index Futures	0.5 index point (US\$25)	0.01 index point (US\$0.50)
MSCI India Index Futures	0.2 index points (US\$10)	0.01 index point (US\$0.50)
MSCI Indonesia Index Futures	5 index points (US\$10)	0.01 index point (US\$0.02)
MSCI Malaysia Index Futures	0.25 index points (USD\$5)	0.01 index point (US\$0.20)
MSCI Philippines Index Futures	1 index points (US\$10)	0.01 index point (US\$0.10)
MSCI Taiwan Index Futures	0.1 index point (US\$10)	0.01 index point (US\$1.00)
MSCI Taiwan Index Options	0.01 index point (US\$1.00)	0.01 index point (US\$1.00)
MSCI Thailand Index Futures	0.25 index points (US\$5)	0.01 index point (US\$0.20)
MSCI Singapore Index Futures and Options	0.05 index point (S\$5)	0.01 index point (S\$1.00)
Straits Times Index Futures	1 index point (S\$10)	0.01 index point (S\$0.10)
SGX Fuel Oil futures	US\$0.10 per tonne	US\$0.10 per tonne
SGX Nifty 50 Index Futures	0.5 index point (US\$1)	0.01 index point (US\$0.02)
SGX Nifty 50 Index Options	0.1 index point (US\$0.20)	0.01 index point (US\$0.02)
SGX Nifty Bank Index Futures	2 index point (US\$2)	0.01 index point (US\$0.01)
SGX Nifty CPSE Index Futures	1 index point (US\$5)	1 index point (US\$5)
SGX Nifty IT Index Futures	5 index point (US\$5)	1 index point (US\$1)
SGX Nifty Midcap 50 Index Futures	1 index point (US\$5)	0.01 index point (US\$0.05)
SGX FTSE China A50 Index Futures	2.5 index points (US\$2.50)	0.01 index point (US\$0.01)
Nikkei Stock Average Dividend Point Index Futures	0.1 index point (¥1,000)	0.01 index point (¥100)
SGX Robusta Coffee Futures	US\$ 1 per tonne	US\$ 1 per tonne
SGX SICOM TSR20 Futures	US\$0.001 per kg	US\$0.001 per kg
SGX SICOM RSS3 Futures	US\$0.001 per kg	US\$0.001 per kg
SGX Platts Iron Ore CFR China (Lump Premium) Index Futures	US\$0.0001 per dry metric tonne unit	US\$0.0001 per dry metric tonne unit
SGX MB Iron Ore CFR China (58% FE Fines) Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX TSI Iron Ore CFR China (58% FE Fines) Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX TSI Iron Ore CFR China (62% Fe Fines)	US\$0.01 per metric tonne	US\$0.01 per metric tonne

Index Futures		
SGX Baltic Capesize Time Charter Average (4 routes) Futures	US\$1.00 per day	US\$1.00 per day
SGX Baltic Capesize Time Charter Average (5 routes) Futures	US\$1.00 per day	US\$1.00 per day
SGX Baltic Panamax Time Charter Average Futures	US\$1.00 per day	US\$1.00 per day
SGX Baltic Supramax Time Charter Average Futures	US\$1.00 per day	US\$1.00 per day
SGX Baltic Handysize Time Charter Average Futures	US\$1.00 per day	US\$1.00 per day
SGX Platts Singapore Fuel Oil 180cst Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Platts Singapore Fuel Oil 380cst Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Singapore Visco Spread Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Platts Dated Brent Index Futures	US\$0.01 per barrel	US\$0.01 per barrel
SGX Platts Kerosene FOB Singapore Index Futures	US\$0.01 per barrel	US\$0.01 per barrel
SGX Platts Gasoil FOB Singapore Index Futures	US\$0.01 per barrel	US\$0.01 per barrel
SGX Singapore Regrade Spread Futures	US\$0.01 per barrel	US\$0.01 per barrel
SGX Platts Naphtha CFR Japan Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX PLATTS PX CFR China Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX ICIS LLDPE CFR China Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX ICIS LLDPE CFR S.E.Asia Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX ICIS PP Flat Yarn (Raffia) CFR China Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX ICIS PP Flat Yarn (Raffia) CFR S.E.Asia Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX API 8 CFR China Coal Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX IHS McCloskey Indonesian Sub-Bit FOB Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX TSI CFR China Premium JM25 Coking Coal Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX TSI FOB Australia Premium Coking Coal Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX API 4 FOB Richards Bay Coal Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX API 5 FOB NewCastle Coal Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Hot-Rolled Coil (HRC) Steel CFR ASEAN Index Futures	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX AUD/USD Futures	US\$0.0001 (US\$2.50)	US\$0.0001 (US\$2.50)
SGX AUD/JPY Futures	¥ 0.01 (¥ 250)	¥ 0.01 (¥ 250)
SGX INR/USD Futures	0.01 US cents per 100 rupees (US\$2)	0.001 US cents per 100 rupees (US\$0.20)

SGX USD/SGD Futures	S\$0.0001 (S\$2.50)	S\$0.0001 (S\$2.50)
SGX KRW/USD Futures	US\$0.0001 per 1,000 Korean won (US\$2.50)	US\$0.0001 per 1,000 Korean won (US\$2.50)
SGX KRW/JPY Futures	¥ 0.01 per 1,000 Korean won (¥ 250)	¥ 0.01 per 1,000 Korean won (¥ 250)
SGX Options on TSI Iron Ore CFR China (62% FE Fines) Index Futures Option Contract	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Options on Baltic Capesize Time Charter Average (4 routes) Futures Contract	US\$0.01 per day	US\$0.01 per day
SGX Options on Baltic Capesize Time Charter Average (5 routes) Futures	US\$0.01 per day	US\$0.01 per day
SGX Options on Baltic Panamax Time Charter Average Futures Contract	US\$0.01 per day	US\$0.01 per day
SGX Options on Baltic Supramax Time Charter Average Futures Contract	US\$0.01 per day	US\$0.01 per day
SGX Options on Baltic Handysize Time Charter Average Futures Contract	US\$0.01 per day	US\$0.01 per day
SGX USEP Quarterly Base Load Electricity Futures	S\$0.01 per MWh	S\$0.01 per MWh
SGX USD/CNH Futures	CNH 0.0001 (CNH 10)	CNH 0.0001 (CNH 10)
SGX CNY/USD Futures	US\$0.0001 per 10 Chinese yuan (US\$5.00)	US\$0.0001 per 10 Chinese yuan (US\$5.00)
SGX THB/USD Futures	US\$0.005 per 1,000 Thai baht (US\$5.00)	US\$0.005 per 1,000 Thai baht (US\$5.00)
SGX USD/JPY Futures (Standard)	¥ 0.005 (¥ 500)	¥ 0.005 (¥ 500)
SGX USD/JPY Futures (Titan)	¥ 0.005 (¥ 2,500)	¥ 0.005 (¥ 2,500)
SGX TWD/USD Futures	US\$0.0001 per 10 TW\$ (US\$10.00)	US\$0.0001 per 10 TW\$ (US\$10.00)
SGX SGD/CNH Futures	CNH 0.0001 (CNH 10)	CNH 0.0001 (CNH 10)
SGX CNY/SGD Futures	S\$0.0001 per 10 Chinese yuan (S\$5.00)	S\$0.0001 per 10 Chinese yuan (S\$5.00)
SGX EUR/CNH Futures	CNH 0.0001 (CNH 10)	CNH 0.0001 (CNH 10)
SGX FOB Singapore SLInG LNG Futures	S\$0.001 per mmBtu	S\$0.001 per mmBtu
SGX PLATTS Benzene FOB Korea Futures Contract	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Baltic Capesize Voyage C5 Route Futures Contract	US\$0.01 per metric tonne	US\$0.01 per metric tonne
SGX Panamax Route P2A Timecharter Futures Contract	US \$1 per day	US \$1 per day
SGX Panamax Route P3A Timecharter Futures Contract	US \$1 per day	US \$1 per day
SGX MSCI China Free Index Futures	2 index points (US\$10)	0.01 index point
SGX MSCI China Free Index Options	For premium < 100 index points: minimum tick of 0.5 index point (US\$2.5). For premium >= 100 points: minimum tick of 2 index points (US\$10)	0.01 index point

Note: Changes to be made are in [blue](#).