

ANNEX B**MINIMUM VOLUME THRESHOLDS FOR NLTS**

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
Singapore Dollar Interest Rate Futures	50
Singapore Government Bond Futures	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 Taiwan Index Futures	50
MSCI Taiwan Index Options	25
MSCI Singapore Index Futures	50
MSCI Singapore Index Options	25
Straits Times Index Futures	50
SGX EURO STOXX 50 Index Futures	50
SGX EURO STOXX 50 Index Options	25
SGX S&P CNX Nifty Index Futures	50
SGX FTSE Xinhua China A50 Index Futures	50
JADE CPO Futures	20
Nikkei Stock Average Dividend Point Index Futures	25
LME-SGX Copper Futures	30

LME-SGX Primary Aluminium Futures	60
LME-SGX Zinc Futures	60
LME-SGX Nickel Futures	60
SGX Robusta Coffee Futures	40

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)	<u>All</u> 0.001 point (¥250)
Euroyen Tibor Options	0.005 point (¥1,250)	0.001 point (¥250)
Singapore Dollar Interest Rate Futures	0.005 point (S\$12.50)	0.001 point (S\$2.50)
Singapore Government Bond Futures	S\$0.01 per S\$100 face value (S\$10)	S\$0.01 per S\$100 face value (S\$10)
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 Taiwan Index Futures	0.1 index point (US\$10)	0.01 index point (US\$1.00)

Contract	Market Tick Size	NLT Tick Size
MSCI Taiwan Index Options	0.01 index point (US\$1.00)	0.01 index point (US\$1.00)
MSCI Singapore Index Futures and Options	0.1 index point (S\$20)	0.01 index point (S\$2.00)
Straits Times Index Futures	1 index point (S\$10)	0.01 index point (S\$0.10)
SGX EURO STOXX 50 Index Futures	0.1 index point (US\$10)	0.01 index point (US\$1)
SGX EURO STOXX 50 Index Options	0.01 index point (US\$1)	0.01 index point (US\$1)
SGX S&P CNX Nifty Index Futures	0.5 index point (US\$1)	0.01 index point (US\$0.02)
SGX FTSE Xinhua China A50 Index Futures	5 index points (US\$5)	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)
LME-SGX Copper Futures	S\$1.00 per tonne	S\$0.25 per tonne
LME-SGX Primary Aluminium Futures	S\$0.50 per tonne	S\$0.25 per tonne
LME-SGX Zinc Futures	S\$0.50 per tonne	S\$0.25 per tonne
LME-SGX Nickel Futures	S\$2.50 per tonne	S\$0.25 per tonne
SGX Robusta Coffee Futures	US\$ 1 per tonne	US\$ 1 per tonne

Legend:

[Additions](#)