



Circular Derivatives

01 Jun 2017

Circular No. **DC/AM - 35 of 2017**

Error Trade Price Range (ETPR) for New Asian Emerging Markets Futures Contracts

Attachment(s):

1. Circular - NTR ETPR.pdf

Shanmugam Sakthivel
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Head, Derivatives, Operations

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Circular

01 June 2017

Circular No. DT/AM – 23 of 2017

Error Trade Price Range (ETPR) for New Asian Emerging Markets Futures Contracts

Pursuant to Regulatory Notice 4.1.8 – SGX-DT Market Error Trade Policy, members are advised that the ETPR for New Asian Emerging Markets Futures Contracts will be as follows:

Non-Designated Equity Futures Contracts	Error Trade Price Range
	Points
SGX MSCI Taiwan Net Total Return (USD) Index Futures	+/- 8.4
SGX MSCI China Free Net Total Return (USD) Index Futures	+/- 21.5
SGX MSCI India Net Total Return (USD) Index Futures	+/- 17.7
SGX MSCI Indonesia Net Total Return (USD) Index Futures	+/- 48.0

The ETPR will take effect on 12 June 2017 in conjunction with the launch of the contracts. Please contact SGX Derivatives Market Control at Tel: 6236 8433 if you need any clarification.

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