



Circular Derivatives

05 May 2017

Circular No. **DC/AM - 28 of 2017**

News release: SGX reports market statistics for April 2017

Securities

- Total Securities market turnover value was at S\$21.6 billion, down 26% month-on-month and up 2% year-on-year, over 19 trading days. There were 23 trading days in March 2017 and 21 in April 2016.
- Securities daily average value (SDAV) was S\$1.135 billion, down 10% month-on-month and up 13% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$224 million, down 37% month-on-month and up 20% year-on-year.
- Market turnover value of structured warrants was S\$1.19 billion, down 16% month-on-month and up 149% year-on-year.
- There were 2 new Catalist listings during the month, raising S\$30.8 million.
- There were 96 new bond listings, raising S\$44.371 billion.
- Total market capitalisation value of 752 listed companies stood at S\$1.01 trillion as at end-April 2017.

Derivatives

- Total Derivatives volume was 13.55 million, down 14% month-on-month and down 9% year-on-year.
- Equity Index Futures volume was 10.97 million, down 11% month-on-month and down 9% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.19 million, down 9% month-on-month and down 15% year-on-year.
- SGX Nifty 50 Index Futures volume was 1.61 million, down 12% month-on-month and down 6% year-on-year.
- Nikkei 225 Index Futures volume was 1.64 million, down 20% month-on-month and down 22% year-on-year.
- MSCI India Index Futures volume was 18,284, down 14% month-on-month and up 272% year-on-year.
- Total FX Futures volume was 575,660, down 23% month-on-month and up 52% year-on-year.
- SGX INR/USD Futures volume was 487,640, down 23% month-on-month and up 40% year-on-year.
- SGX USD/CNH Futures volume was 77,506, down 22% month-on-month and up 202% year-on-year.
- Value of cleared OTC SGD Interest Rate Swaps was S\$17.745 billion, down 1% month-on-month and up 17% year-on-year.

Commodities

- SGX Commodities Derivatives volume was 1.51 million, down 25% month-on-month and down 18% year-on-year.
- Iron Ore Derivatives volume was 1.35 million, down 26% month-on-month and down 17% year-on-year.
- Forward Freight Derivatives volume was 37,583, down 19% month-on-month and down 49% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 107,619, down 4% month-on-month and down 13% year-on-year.

Attachment(s):

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