



Circular Derivatives

07 Jun 2017

Circular No. **DC/AM - 38 of 2017**

News Release: SGX reports market statistics for May 2017

Securities

- Total Securities market turnover value was at S\$26.5 billion, up 23% month-on-month (m-o-m) and up 23% year-on-year (y-o-y), over 21 trading days. There were 19 trading days in April 2017 and 21 in May 2016.
- Securities daily average value (SDAV) was S\$1.261 billion, up 11% m-o-m and up 23% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$258 million, up 15% m-o-m and up 33% y-o-y.
- Market turnover value of structured warrants was S\$1.14 billion, down 4% m-o-m and up 52% y-o-y.
- There was 1 new Catalist listing during the month, raising S\$13 million.
- There were 87 new bond listings, raising S\$41.238 billion.
- Total market capitalisation value of 751 listed companies stood at S\$1 trillion as at end-May 2017.

Derivatives

- Total Derivatives volume was 14.73 million, up 9% month-on-month (m-o-m) and up 9% year-on-year (y-o-y).
- Equity Index Futures volume was 11.84 million, up 8% m-o-m and up 7% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.86 million, up 13% m-o-m and up 7% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.8 million, up 11% m-o-m and down 7% y-o-y.
- Nikkei 225 Index Futures volume was 1.54 million, down 6% m-o-m and up 6% y-o-y.
- MSCI Taiwan Index Futures volume was 1.65 million, up 3% m-o-m and up 7% y-o-y.
- MSCI Singapore Index Futures volume was 869,596, up 7% m-o-m and up 30% y-o-y.
- MSCI India Index Futures volume was 15,440, down 16% m-o-m and up 14% y-o-y.
- Total FX Futures volume was 749,143, up 30% m-o-m and up 48% y-o-y.
- SGX INR/USD Futures volume was 632,024, up 30% m-o-m and up 35% y-o-y.
- SGX USD/CNH Futures volume was 106,409, up 37% m-o-m and up 247% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$10.7 billion, down 40% m-o-m and unchanged y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.53 million, up 1% month-on-month (m-o-m) and up 13% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.37 million, up 1% m-o-m and up 15% y-o-y.
- Forward Freight Derivatives volume was 32,830, down 13% m-o-m and down 39% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 108,139, unchanged m-o-m and up 2% y-o-y.

-End-

Attachment(s):

Chin May Nah
Head of Media Comms
Marketing & Communications

Singapore Exchange Derivatives Trading Limited
Company Reg No. 197802854W
(a wholly-owned subsidiary of Singapore Exchange Limited)

2 Shenton Way, #02-02 SGX Centre 1, Singapore 068804
main: +65 6236 8888 fax: +65 6536 6495

www.sgx.com