



Circular Derivatives

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News Release: SGX reports market statistics for July 2017

Securities

- Total Securities market turnover value was at S\$25.5 billion, up 14% month-on-month (m-o-m) and up 21% year-on-year (y-o-y), over 21 trading days. There were 21 trading days in June 2017 and 20 in July 2016.
- Securities daily average value (SDAV) was S\$1.2 billion, up 14% m-o-m and up 16% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$259 million, up 30% m-o-m and down 6% y-o-y.
- Market turnover value of structured warrants was S\$1.4 billion, up 16% m-o-m and up 87% y-o-y.
- There were 3 new Catalist listings during the month, raising S\$62.6 million.
- There was 1 new Mainboard listing during the month, raising S\$2.3 billion.
- There were 74 new bond listings, raising S\$31.4 billion.
- Total market capitalisation value of 754 listed companies stood at S\$1.0 trillion as at end-July 2017.

Derivatives

- Total Derivatives volume was 14.2 million, down 9% month-on-month (m-o-m) and up 10% year-on-year (y-o-y).
- Equity Index Futures volume was 11.3 million, down 11% m-o-m and up 7% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.6 million, down 7% m-o-m and up 11% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.9 million, up 8% m-o-m and up 21% y-o-y.
- Nikkei 225 Index Futures volume was 1.4 million, down 36% m-o-m and down 24% y-o-y.
- MSCI Taiwan Index Futures volume was 1.5 million, down 22% m-o-m and down 1% y-o-y.
- MSCI Singapore Index Futures volume was 901,100, up 10% m-o-m and up 40% y-o-y.
- MSCI India Index Futures volume was 6,339, down 66% m-o-m and down 64% y-o-y.
- Total FX Futures volume was 759,983, up 6% m-o-m and up 74% y-o-y.
- SGX INR/USD Futures volume was 596,763, up 10% m-o-m and up 50% y-o-y.
- SGX USD/CNH Futures volume was 150,567, down 8% m-o-m and up 416% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$19.1 billion, up 36% m-o-m and up 62% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.5 million, down 3% month-on-month (m-o-m) and up 16% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.3 million, down 4% m-o-m and up 17% y-o-y.
- Forward Freight Derivatives volume was 32,328, up 7% m-o-m and down 11% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 133,911, up 6% m-o-m and up 8% y-o-y.

Attachment(s):

Leela Lamont
Vice President

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