



Circular Derivatives

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News Release: SGX reports market statistics for June 2017

Securities

- Total Securities market turnover value was at S\$22.4 billion, down 16% month-on-month (m-o-m) and down 1% year-on-year (y-o-y), over 21 trading days. There were 21 trading days in May 2017 and 22 in June 2016.
- Securities daily average value (SDAV) was S\$1.1 billion, down 16% m-o-m and up 4% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$200 million, down 23% m-o-m and down 25% y-o-y.
- Market turnover value of structured warrants was S\$1.2 billion, up 3% m-o-m and up 69% y-o-y.
- There were 3 new Catalist listings during the month, raising S\$58.1 million.
- There was 1 new Mainboard listing during the month, raising S\$174.1 million.
- There were 104 new bond listings, raising S\$49.7 billion.
- Total market capitalisation value of 752 listed companies stood at S\$1.0 trillion as at end-June 2017.

Derivatives

- Total Derivatives volume was 15.6 million, up 6% month-on-month (m-o-m) and up 10% year-on-year (y-o-y).
- Equity Index Futures volume was 12.7 million, up 7% m-o-m and up 9% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 6.0 million, up 2% m-o-m and up 17% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.7 million, down 4% m-o-m and down 4% y-o-y.
- Nikkei 225 Index Futures volume was 2.1 million, up 38% m-o-m and down 15% y-o-y.
- MSCI Taiwan Index Futures volume was 1.9 million, up 15% m-o-m and up 27% y-o-y.
- MSCI Singapore Index Futures volume was 815,601, down 6% m-o-m and up 20% y-o-y.
- MSCI India Index Futures volume was 18,432, up 19% m-o-m and up 23% y-o-y.

- Total FX Futures volume was 715,186, down 5% m-o-m and up 11% y-o-y.
- SGX INR/USD Futures volume was 541,809, down 14% m-o-m and down 10% y-o-y.
- SGX USD/CNH Futures volume was 163,047, up 53% m-o-m and up 433% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$14.1 billion, up 31% m-o-m and down 15% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.5 million, up 1% month-on-month (m-o-m) and up 54% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.4 million, flat m-o-m and up 56% y-o-y.
- Forward Freight Derivatives volume was 30,346, down 8% m-o-m and down 17% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 126,188, up 17% m-o-m and up 59% y-o-y.

-End-

Attachment(s):

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