

The SGX logo consists of the letters "SGX" in a bold, dark blue sans-serif font, followed by a stylized graphic of three horizontal bars in blue and yellow.

News Release

7 June 2018

SGX reports market statistics for May 2018

- Securities daily average value (SDAV) on 31 May 2018 was the highest single day SDAV at S\$3.53 billion since 31 May 2013, ahead of changes from MSCI's May 2018 semi-annual review of its equity indexes
- Open interest in SGX FTSE China A50 Index futures grew 25% month-on-month, as investors geared up for MSCI's A-Shares inclusion

Securities

- Total Securities market turnover value was at S\$28.2 billion, up 6% month-on-month (m-o-m) and up 6% year-on-year (y-o-y), over 21 trading days. There were 21 trading days in April 2018 and 21 in May 2017.
- Securities daily average value (SDAV) was S\$1.34 billion, up 6% m-o-m and up 6% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$236 million, up 18% m-o-m and down 8% y-o-y.
- Market turnover value of structured warrants and Daily Leveraged Certificates (DLCs) was S\$1.40 billion, down 18% m-o-m and up 23% y-o-y*.
- There was 1 new Catalist listing during the month, raising S\$15.6 million.
- There were 102 new bond listings, raising S\$37.77 billion.
- Total market capitalisation value of 745 listed companies stood at S\$1.02 trillion as of end-May 2018.

Derivatives

- Total Derivatives volume was 16.63 million, up 9% month-on-month (m-o-m) and up 13% year-on-year (y-o-y).
- Equity Index Futures volume was 12.42 million, up 4% m-o-m and up 5% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 6.24 million, up 8% m-o-m and up 7% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.72 million, up 4% m-o-m and down 4% y-o-y.
- Nikkei 225 Index Futures volume was 1.45 million, down 10% m-o-m and down 5% y-o-y.
- MSCI Taiwan Index Futures volume was 1.66 million, down 1% m-o-m and up 1% y-o-y.
- MSCI Singapore Index Futures volume was 912,183, down 3% m-o-m and up 5% y-o-y.
- MSCI India NTR Futures volume was 94,152, up 322% m-o-m**.
- Total FX Futures volume was 1.68 million, up 55% m-o-m and up 125% y-o-y.
- SGX INR/USD Futures volume was 1,316,576, up 67% m-o-m and up 108% y-o-y.
- SGX USD/CNH Futures volume was 356,473, up 26% m-o-m and up 235% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$11.98 billion, down 17% m-o-m and up 12% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.25 million, up 8% month-on-month (m-o-m) and down 18% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1,036,198, up 11% m-o-m and down 24% y-o-y.
- Forward Freight Derivatives volume was 51,458, down 12% m-o-m and up 57% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 150,291, up 2% m-o-m and up 39% y-o-y.

The full report can be found [here](#).

*DLCs launched in July 2017.

**Product launched in June 2017 so no comparable volume available.

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About Singapore Exchange

Singapore Exchange (SGX) is Asia's leading and trusted market infrastructure, facilitating the exchange of capital and ideas to create value for people, businesses and economies. As a multi-asset exchange operating equity, fixed income and derivatives markets to the highest regulatory standards, SGX is a vertically integrated business that provides listing, trading, clearing, settlement, depository and data services.

The exchange was one of the first globally to adopt the Principles for Financial Market Infrastructure, the first and only central counterparty in the region to be fully approved by U.S. regulators as a Derivatives Clearing Organisation and a Foreign Board of Trade, and is recognised by European Union regulators for both securities and derivatives.

As Asia's pioneering central counterparty, SGX is globally recognised for its risk management and clearing capabilities. In 2017, SGX was awarded Derivatives Exchange of the Year award by Asia Risk and Asia-Pacific Derivatives Exchange of the Year accolade by GlobalCapital for the fourth year running.

Headquartered in AAA-rated Singapore, SGX has over 700 employees including offices in Beijing, Chicago, Hong Kong, London, Mumbai, Shanghai and Tokyo. For more information, please visit www.sgx.com.

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