SGX derivatives volume at all-time high in March

5 April 2011 – Singapore Exchange (SGX) today said its derivatives daily average volume reached an all-time high in March while securities and clearing activities grew from a year earlier.

KEY HIGHLIGHTS

Securities Market

- Turnover rose 22% year on year to $37.2 billion with a securities daily average volume of $1.6 billion.
- ETF trading more than doubled to $1.08 billion from a year earlier.

Derivatives Market

- Volume was 8.5 million contracts, up 79% from the previous year. Daily average volume was a record-high 381,451 contracts, 19% higher than the previous peak of 320,022 in October 2008.
- Nikkei 225 Index futures volume more than doubled year on year to 4.9 million contracts while S&P CNX Nifty futures volume increased 68% to 1.2 million contracts. FTSE A50 futures continued to be active with 203,586 contracts traded and open interest of 37,353.

Commodities Market

- LME-SGX metal futures trading increased and total volume in March was 38,922 contracts.

Clearing Business

- Clearing of Iron Ore Swaps rose 54% to 4,257 contracts from a year earlier.
- Clearing of OTC financial derivatives continued to gain momentum with a notional US$12.7 billion of interest rate swaps cleared in March.

The consolidated overview of the securities, derivatives and commodities markets is available on SGX's website at the following link:

http://www.sgx.com/wps/portal/marketplace/mp-en/prices_indices_statistics/market_statistics