



Circular Derivatives

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Circular No. **DC/AM - 1 of 2018**

News Release: SGX reports market statistics for December 2017

Securities

- Total Securities market turnover value was at S\$19.2 billion, down 33% month-on-month (m-o-m) and down 8% year-on-year (y-o-y), over 20 trading days. There were 22 trading days in November 2017 and 21 in December 2016.
- Securities daily average value (SDAV) was S\$959 million, down 26% m-o-m and down 4% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$199 million, down 13% m-o-m and down 15% y-o-y.
- Market turnover value of structured warrants was S\$896 million, down 53% m-o-m and down 27% y-o-y.
- There were 2 new Catalist listings during the month, raising S\$24.6 million.
- There were 150 new bond listings, raising S\$50.2 billion.
- Total market capitalisation value of 750 listed companies stood at S\$1.1 trillion as at end-December 2017.

Derivatives

- Total Derivatives volume was 15.6 million, down 13% month-on-month (m-o-m) and up 18% year-on-year (y-o-y).
- Equity Index Futures volume was 12.6 million, down 12% m-o-m and up 13% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 6.4 million, down 12% m-o-m and up 15% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.9 million, flat m-o-m and up 22% y-o-y.
- Nikkei 225 Index Futures volume was 1.7 million, down 26% m-o-m and down 12% y-o-y.
- MSCI Taiwan Index Futures volume was 1.5 million, down 10% m-o-m and up 15% y-o-y.
- MSCI Singapore Index Futures volume was 869,734, down 2% m-o-m and up 35% y-o-y.
- MSCI India NTR Futures volume was 28,250, up 35% m-o-m*.
- Total FX Futures volume was 937,888, down 22% m-o-m and up 70% y-o-y.
- SGX INR/USD Futures volume was 709,780, down 27% m-o-m and up 50% y-o-y.

- SGX USD/CNH Futures volume was 209,587, down 8% m-o-m and up 205% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$3.1 billion, down 70% m-o-m and down 69% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.1 million, down 21% month-on-month (m-o-m) and down 6% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 977,041, down 20% m-o-m and down 1% y-o-y.
- Forward Freight Derivatives volume was 36,144, down 35% m-o-m and up 5% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 101,394, down 23% m-o-m and down 37% y-o-y.

*Product launched in 2017 so no comparable 2016 volume available.

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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