



Circular Derivatives

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News release: SGX reports market statistics for December 2016

Securities

- Total Securities market turnover value was at S\$20.9 billion, down 29% month-on-month and up 23% year-on-year, over 21 trading days. There were 22 trading days in November 2016 and in December 2015.
- Securities daily average value (SDAV) was S\$996 million, down 25% month-on-month and up 29% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$234 million, down 50% month-on-month and up 33% year-on-year.
- Market turnover value of structured warrants was S\$1.23 billion, up 102% month-on-month and up 448% year-on-year.
- There was 1 new Mainboard listing during the month, raising S\$122.6 million.
- There were 125 new bond listings, raising S\$53 billion.
- Total market capitalisation value of 757 listed companies stood at S\$926.0 billion as at end-December 2016.

Derivatives

- Total Derivatives volume was 13.3 million, down 20% month-on-month and down 8% year-on-year.
- Equity Index Futures volume was 11.1 million, down 13% month-on-month and down 9% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.6 million, down 13% month-on-month and down 12% year-on-year.
- SGX Nifty 50 Index Futures volume was 1.5 million, down 23% month-on-month and down 4% year-on-year.
- Nikkei 225 Index Futures volume was 1.9 million, up 2% month-on-month and down 14% year-on-year.
- MSCI India Index Futures volume was 18,459, up 8% month-on-month and down 66% year-on-year.
- Total FX Futures volume was 551,316, down 21% month-on-month and up 30% year-on-year.
- SGX INR/USD Futures volume was 474,766, down 20% month-on-month and up 30% year-on-year.
- SGX USD/CNH Futures volume was 68,792, down 30% month-on-month and up 33% year-on-year.
- Value of cleared OTC SGD Interest Rate Swaps was S\$10.1 billion, down 9% month-on-month and up 63% year-on-year.

Commodities

- SGX Commodities Derivatives volume was 1.2 million, down 51% month-on-month and up 11% year-on-year.
- Iron Ore Derivatives volume was 991,380, down 54% month-on-month and little changed year-on-year.
- Forward Freight Derivatives volume was 34,315, down 41% month-on-month and up 16% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 160,363, down 24% month-on-month and up 209% year-on-year.

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Attachment(s):

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