



## Circular Derivatives

07 Feb 2017

Circular No. DC/AM - 10 of 2017

### News release: SGX reports market statistics for January 2017

#### Securities

- Total Securities market turnover value was at S\$20.9 billion, unchanged month-on-month and down 10% year-on-year, over 20 trading days. There were 21 trading days in December 2016 and 20 in January 2016.
- Securities daily average value (SDAV) was S\$1.047 billion, up 5% month-on-month and down 10% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$292 million, up 25% month-on-month and up 6% year-on-year.
- Market turnover value of structured warrants was S\$984 million, down 20% month-on-month and up 212% year-on-year.
- There was 1 new Mainboard listing during the month, raising S\$146.4 million.
- There was 1 new Catalist listing during the month, raising S\$4 million.
- There were 36 new bond listings, raising S\$16.6 billion.
- Total market capitalisation value of 759 listed companies stood at S\$963 billion as at end-January 2017.

#### Derivatives

- Total Derivatives volume was 11.7 million, down 12% month-on-month and down 34% year-on-year.
- Equity Index Futures volume was 9.57 million, down 14% month-on-month and down 38% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 4.47 million, down 20% month-on-month and down 45% year-on-year.
- SGX Nifty 50 Index Futures volume was 1.47 million, down 5% month-on-month and down 17% year-on-year.
- Nikkei 225 Index Futures volume was 1.62 million, down 17% month-on-month and down 46% year-on-year.
- MSCI India Index Futures volume was 19,554, up 6% month-on-month and up 23% year-on-year.
- Total FX Futures volume was 584,307, up 6% month-on-month and up 12% year-on-year.
- SGX INR/USD Futures volume was 467,398, down 2% month-on-month and up 1% year-on-year.
- SGX USD/CNH Futures volume was 107,858, up 57% month-on-month and up 173% year-on-year.

- Value of cleared OTC SGD Interest Rate Swaps was S\$14.9 billion, up 48% month-on-month and down 12% year-on-year.

**Commodities**

- SGX Commodities Derivatives volume was 1.18 million, down 1% month-on-month and down 5% year-on-year.
- Iron Ore Derivatives volume was 1.02 million, up 3% month-on-month and down 8% year-on-year.
- Forward Freight Derivatives volume was 30,516, down 11% month-on-month and down 34% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 115,806, down 28% month-on-month and up 61% year-on-year.

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Attachment(s):

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