



Circular Derivatives

08 Dec 2016

Circular No. DC/AM - 112 of 2016

News release: SGX reports market statistics for November 2016

Securities

- Total Securities market turnover value was at S\$29.3 billion, up 49% month-on-month and up 51% year-on-year, over 22 trading days. There were 21 trading days in October 2016 and 20 in November 2015.
- Securities daily average value (SDAV) was S\$1.3 billion, up 43% month-on-month and up 37% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$464 million, up 19% month-on-month and up 193% year-on-year.
- Market turnover value of structured warrants was S\$610 million, down 4% month-on-month and up 179% year-on-year.
- There was 1 new Catalist listing during the month, raising S\$8.1 million.
- There were 24 new bond listings, raising S\$8.5 billion.
- Total market capitalisation value of 759 listed companies stood at S\$923.3 billion as at end-November 2016.

Derivatives

- Total Derivatives volume was 16.6 million, up 43% month-on-month and up 22% year-on-year.
- Equity Index Futures volume was 12.8 million, up 36% month-on-month and up 10% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 6.4 million, up 53% month-on-month and down 2% year-on-year.
- SGX Nifty 50 Index Futures volume was about 2 million, up 16% month-on-month and up 31% year-on-year.
- Nikkei 225 Index Futures volume was 1.9 million, up 52% month-on-month and up 22% year-on-year.
- MSCI India Index Futures volume was 17,057, up 7% month-on-month and down 72% year-on-year.
- Total FX Futures volume was 701,870, up 41% month-on-month and up 51% year-on-year.
- SGX INR/USD Futures volume was 592,868, up 36% month-on-month and up 40% year-on-year.
- SGX USD/CNH Futures volume was 98,145, up 78% month-on-month and up 179% year-on-year.

- Value of cleared OTC SGD Interest Rate Swaps was S\$11.2 billion, down 5% month-on-month and up 65% year-on-year.

Commodities

- SGX Commodities Derivatives volume was 2.4 million, up 101% month-on-month and up 147% year-on-year.
- Iron Ore Derivatives volume was 2.2 million, up 111% month-on-month and up 145% year-on-year.
- Forward Freight Derivatives volume was 57,786, up 52% month-on-month and up 34% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 210,731, up 42% month-on-month and up 273% year-on-year.

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Attachment(s):

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