



8 January 2018

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 \$\$959 million, down 26% m-o-m and down 4% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was \$\$199 million, down 13% m-o-m and down 15% y-o-y.
- Market turnover value of structured warrants was \$\$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 \$\$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% vear-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 \$\$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.

The full report can be found here.

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

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Singapore Exchange is Asia's leading and trusted market infrastructure, facilitating the exchange of capital and ideas to create value for people, businesses and economies. As a multi-asset exchange operating equity, fixed income and derivatives markets to the highest regulatory standards, SGX is a vertically integrated business that provides listing, trading, clearing, settlement, depository and data services.

With about 40% of listed companies and 75% of listed bonds originating outside of Singapore as well as established linkages across the region and in Europe, SGX is Asia's most international and connected exchange. Offering a full suite of derivatives products across Asian equity indices, commodities and currencies, SGX is the world's most liquid offshore market for the benchmark equity indices of China, India, Japan and ASEAN.

The exchange was one of the first globally to adopt the Principles for Financial Market Infrastructure, the first and only central counterparty in the region to be fully approved by U.S. regulators as a Derivatives Clearing Organisation and a Foreign Board of Trade, and is recognised by European Union regulators for both securities and derivatives.

As Asia's pioneering central counterparty, SGX is globally recognised for its risk management and clearing capabilities. In 2017, SGX was awarded Derivatives Exchange of the Year award by Asia Risk and Asia-Pacific Derivatives Exchange of the Year accolade by GlobalCapital for the fourth year running.

Headquartered in AAA-rated Singapore, SGX has over 700 employees including offices in Beijing, Chicago, Hong Kong, London, Mumbai, Shanghai and Tokyo. For more information, please visit www.sgx.com.

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