



8 December 2016

# **SGX reports market statistics for November 2016**

## **Securities**

- Total Securities market turnover value was at \$\$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 \$\$1.3 billion, up 43% month-on-month and up 37% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was \$\$464 million, up 19% month-onmonth and up 193% year-on-year.
- Market turnover value of structured warrants was \$\$610 million, down 4% month-on-month and up 179% year-on-year.
- There was 1 new Catalist listing during the month, raising \$\\$8.1 million.
- There were 24 new bond listings, raising S\$8.5 billion.
- Total market capitalisation value of 759 listed companies stood at \$\$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-vear
- MSCI India Index Futures volume was 17,057, up 7% month-on-month and down 72% year-on-vear
- 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 \$\$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% vear-on-vear.
- 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.

-End-

#### **About Singapore Exchange**

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 2016, SGX retained its Derivatives Exchange of the Year award by Asia Risk and Asia-Pacific Derivatives Exchange of the Year accolade by GlobalCapital – both for a third year. It was named Asian Exchange of the Year by Futures & Options World for a second year, as well as Exchange of the Year by Energy Risk.

Headquartered in AAA-rated Singapore, SGX has over 700 employees including offices in Beijing, Hong Kong, London, Mumbai, Shanghai and Tokyo. For more information, please visit <a href="https://www.sgx.com">www.sgx.com</a>.

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