



## Circular Derivatives

07 Apr 2017

Circular No. **DC/AM - 22 of 2017**

### News Release: SGX reports market statistics for March 2017

#### Securities

- Total Securities market turnover value was at S\$29.1 billion, up 3% month-on-month and up 7% year-on-year, over 23 trading days. There were 20 trading days in February 2017 and 22 in March 2016.
- Securities daily average value (SDAV) was S\$1.266 billion, down 10% month-on-month and up 2% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$357 million, up 49% month-on-month and up 13% year-on-year.
- Market turnover value of structured warrants was S\$1.423 billion, up 22% month-on-month and up 245% year-on-year.
- There was 1 new Catalist listing during the month, raising S\$43.5 million.
- There were 66 new bond listings, raising S\$46.918 billion.
- Total market capitalisation value of 753 listed companies stood at S\$1 trillion as at end-March 2017.

#### Derivatives

- Total Derivatives volume was 15.7 million, up 26% month-on-month and down 8% year-on-year.
- Equity Index Futures volume was 12.39 million, up 25% month-on-month and down 10% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.73 million, up 22% month-on-month and down 23% year-on-year.
- SGX Nifty 50 Index Futures volume was 1.83 million, up 19% month-on-month and up 5% year-on-year.
- Nikkei 225 Index Futures volume was 2.06 million, up 46% month-on-month and down 15% year-on-year.
- MSCI India Index Futures volume was 21,243, up 20% month-on-month and up 7% year-on-year.
- Total FX Futures volume was 744,327, up 27% month-on-month and up 56% year-on-year.
- SGX INR/USD Futures volume was 635,520, up 30% month-on-month and up 42% year-on-year.
- SGX USD/CNH Futures volume was 98,992, up 8% month-on-month and up 319% year-on-year.
- Value of cleared OTC SGD Interest Rate Swaps was S\$17.9 billion, up 36% month-on-month and up 9% year-on-year.

**Commodities**

- SGX Commodities Derivatives volume was 2 million, up 35% month-on-month and down 11% year-on-year.
- Iron Ore Derivatives volume was 1.82 million, up 39% month-on-month and down 13% year-on-year.
- Forward Freight Derivatives volume was 46,276, up 28% month-on-month and down 26% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 111,988, down 11% month-on-month and up 5% year-on-year.

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Attachment(s):

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