



Circular Derivatives

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News Release: SGX reports market statistics for August 2017

Securities

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- Total Securities market turnover value was S\$25.9 billion, up 2% month-on-month (m-o-m) and up 26% year-on-year (y-o-y), over 22 trading days. There were 21 trading days in July 2017 and 22 in August 2016.
- Securities daily average value (SDAV) was S\$1.2 billion, down 3% m-o-m and up 26% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$221 million, down 15% m-o-m and up 7% y-o-y.
- Market turnover value of structured warrants was S\$1.7 billion, up 22% m-o-m and up 101% y-o-y.
- There were 109 new bond listings, raising S\$41.4 billion.
- Total market capitalisation value of 753 listed companies stood at S\$1.0 trillion as at end-August 2017.

Derivatives

- Total Derivatives volume was 15.9 million, up 12% month-on-month (m-o-m) and up 15% year-on-year (y-o-y).
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- Equity Index Futures volume was 12.3 million, up 9% m-o-m and up 6% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 6.1 million, up 10% m-o-m and up 2% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.8 million, down 2% m-o-m and down 1% y-o-y.
- Nikkei 225 Index Futures volume was 1.8 million, up 30% m-o-m and up 21% y-o-y.
- MSCI Taiwan Index Futures volume was 1.6 million, up 10% m-o-m and down 3% y-o-y.
- MSCI Singapore Index Futures volume was 832,042, down 8% m-o-m and up 35% y-o-y.
- MSCI India Index Futures volume was 1,484, down 77% m-o-m and down 91% y-o-y.
- Total FX Futures volume was 800,350, up 5% m-o-m and up 75% y-o-y.
- SGX INR/USD Futures volume was 604,857, up 1% m-o-m and up 51% y-o-y.
- SGX USD/CNH Futures volume was 181,120, up 20% m-o-m and up 287% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$12.6 billion, down 34% m-o-m and down 36% y-o-y.

Commodities

- SGX Commodity Derivatives volume was 1.9 million, up 27% month-on-month (m-o-m) and up 60% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.7 million, up 28% m-o-m and up 60% y-o-y.
- Forward Freight Derivatives volume was 41,942, up 30% m-o-m and up 42% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 153,265, up 14% m-o-m and up 57% y-o-y.

Attachment(s):

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