



## Circular Derivatives

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

#### Securities

- Total Securities market turnover value was S\$21.8 billion, down 16% month-on-month (m-o-m) and up 5% year-on-year (y-o-y), over 20 trading days. There were 22 trading days in August 2017 and 21 in September 2016.
- Securities daily average value (SDAV) was S\$1.1 billion, down 8% m-o-m and up 11% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$168 million, down 24% m-o-m and down 22% y-o-y.
- Market turnover value of structured warrants was S\$1.9 billion, up 16% m-o-m and up 151% y-o-y.
- There was 1 new Mainboard listing during the month, raising S\$58.2 million.
- There were 164 new bond listings, raising S\$67.4 billion.
- Total market capitalisation value of 754 listed companies stood at S\$1.0 trillion as at end-September 2017.

#### Derivatives

- Total Derivatives volume was 16.0 million, up 1% month-on-month (m-o-m) and up 19% year-on-year (y-o-y).
- Equity Index Futures volume was 12.1 million, down 2% m-o-m and up 8% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.2 million, down 14% m-o-m and up 4% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.9 million, up 4% m-o-m and up 1% y-o-y.
- Nikkei 225 Index Futures volume was 2.3 million, up 29% m-o-m and up 13% y-o-y.
- MSCI Taiwan Index Futures volume was 1.7 million, up 3% m-o-m and up 9% y-o-y.
- MSCI Singapore Index Futures volume was 871,774, up 5% m-o-m and up 39% y-o-y.
- MSCI India Index Futures volume was 1,550, up 4% m-o-m and down 91% y-o-y.
- Total FX Futures volume was 1.3 million, up 62% m-o-m and up 131% y-o-y.
- SGX INR/USD Futures volume was 999,971, up 65% m-o-m and up 96% y-o-y.
- SGX USD/CNH Futures volume was 279,424, up 54% m-o-m and up 546% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$7.9 billion, down 38% m-o-m and down 41% y-o-y.

#### Commodities

- SGX Commodities Derivatives volume was 1.7 million, down 11% month-on-month (m-o-m) and up 44% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.4 million, down 14% m-o-m and up 45% y-o-y.
- Forward Freight Derivatives volume was 57,760, up 38% m-o-m and up 26% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 165,966, up 8% m-o-m and up 31% y-o-y.

Attachment(s):

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