

The SGX logo consists of the letters "SGX" in a bold, dark blue sans-serif font, followed by a stylized graphic of three horizontal bars in blue and yellow.

News Release

8 November 2016

SGX reports market statistics for October 2016

Securities

- Total Securities market turnover value was at S\$19.6 billion, down 5% month-on-month and down 15% year-on-year, over 21 trading days. There were 21 trading days in September 2016 and 22 in October 2015.
- Securities daily average value (SDAV) was S\$934 million, down 5% month-on-month and down 11% year-on-year.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$390 million, rising 81% month-on-month and up 44% year-on-year.
- Market turnover value of structured warrants was S\$632 million, down 18% month-on-month and up 157% year-on-year.
- There were no new Mainboard or Catalist listings during the month.
- There were 55 new bond listings, raising S\$27.5 billion.
- Total market capitalisation value of 760 listed companies stood at S\$912.1 billion as at end-October 2016.

Derivatives

- Total Derivatives volume was 11.5 million, down 14% month-on-month and up 2% year-on-year.
- Equity Index Futures volume was 9.4 million, down 15% month-on-month and down 2% year-on-year.
- FTSE China A50 Index Futures remained the most active contract with volume of 4.2 million, down 16% month-on-month and down 9% year-on-year.
- SGX Nifty 50 Index Futures volume was 1.7 million, down 9% month-on-month and up 7% year-on-year.
- Nikkei 225 Index Futures volume was 1.3 million, down 38% month-on-month and down 31% year-on-year.
- MSCI India Index Futures volume was 15,948, down 8% month-on-month and down 76% year-on-year.
- Total FX Futures volume was 499,028, down 11% month-on-month and up 5% year-on-year.
- SGX INR/USD Futures volume was 434,695, down 15% month-on-month and down 3% year-on-year.
- SGX USD/CNH Futures volume was 55,214, up 28% month-on-month and up 166% year-on-year.
- Value of cleared OTC SGD Interest Rate Swaps was S\$11.7 billion, down 12% month-on-month and up 56% year-on-year.

Commodities

- SGX Commodities Derivatives volume was 1.2 million, up 4% month-on-month and up 58% year-on-year.
- Iron Ore Derivatives volume was about 1.0 million, up 3% month-on-month and up 50% year-on-year.
- Forward Freight Derivatives volume was 37,909, down 17% month-on-month and up 37% year-on-year.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 148,845, up 18% month-on-month and up 165% 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 www.sgx.com.

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