



Circular Derivatives

08 Nov 2016

Circular No. **DC/AM - 102 of 2016**

News release: 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.

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Attachment(s):

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