



## Circular Derivatives

07 Nov 2017

Circular No. **DC/AM - 91 of 2017**

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

#### Securities

- Total Securities market turnover value was at S\$24.0 billion, up 10% month-on-month (m-o-m) and up 22% year-on-year (y-o-y), over 21 trading days. There were 20 trading days in September 2017 and 21 in October 2016.
- Securities daily average value (SDAV) was S\$1.1 billion, up 5% m-o-m and up 22% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$162 million, down 4% m-o-m and down 58% y-o-y.
- Market turnover value of structured warrants was S\$1.6 billion, down 15% m-o-m and up 161% y-o-y.
- There were 59 new bond listings, raising S\$23.4 billion.
- Total market capitalisation value of 749 listed companies stood at S\$1.1 trillion as at end-October 2017.

#### Derivatives

- Total Derivatives volume was 14.9 million, down 7% month-on-month (m-o-m) and up 29% year-on-year (y-o-y).
- Equity Index Futures volume was 11.3 million, down 7% m-o-m and up 19% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 4.9 million, down 6% m-o-m and up 17% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.9 million, down 2% m-o-m and up 8% y-o-y.
- Nikkei 225 Index Futures volume was 1.9 million, down 16% m-o-m and up 52% y-o-y.
- MSCI Taiwan Index Futures volume was 1.6 million, down 4% m-o-m and flat y-o-y.
- MSCI Singapore Index Futures volume was 871,488, flat m-o-m and up 47% y-o-y.
- MSCI India Net Total Return Index Futures volume was 10,722, up 14% m-o-m\*.
- Total FX Futures volume was 1.0 million, down 20% m-o-m and up 109% y-o-y.
- SGX INR/USD Futures volume was 823,149, down 18% m-o-m and up 89% y-o-y.
- SGX USD/CNH Futures volume was 208,235, down 25% m-o-m and up 277% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was S\$11.3 billion, up 44% m-o-m and down 4% y-o-y.

#### Commodities

- SGX Commodities Derivatives volume was 1.3 million, down 23% month-on-month (m-o-m) and up 7% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.1 million, down 21% m-o-m and up 11% y-o-y.
- Forward Freight Derivatives volume was 56,639, down 2% m-o-m and up 49% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 94,095, down 43% m-o-m and down 37% y-o-y.

\*Product launched in 2017 so no comparable 2016 volume available.

Attachment(s):

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