



Circular Derivatives

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News Release: SGX reports market statistics for October 2018

- Growth in market turnover value of ETFs, structured warrants and DLCs, amid market volatility
- Derivatives volume reaches all-time high

Securities

- Total Securities market turnover value was at S\$24.3 billion, up 25% month-on-month (m-o-m) and up 1% year-on-year (y-o-y), over 23 trading days. There were 20 trading days in September 2018 and 21 in October 2017.
- Securities daily average value (SDAV) was S\$1.06 billion, up 9% m-o-m and down 7% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was S\$245 million, up 31% m-o-m and up 51% y-o-y.
- Market turnover value of structured warrants and Daily Leveraged Certificates (DLCs) was S\$1.82 billion, up 27% m-o-m and up 11% y-o-y.
- There was 1 new Catalist listing during the month, raising S\$3.8 million.
- There were 156 new bond listings, raising S\$39.29 billion.
- Total market capitalisation value of 744 listed companies stood at S\$922.5 billion as of end-October 2018.

Derivatives

- Total Derivatives volume was 22 million, up 19% month-on-month (m-o-m) and up 47% year-on-year (y-o-y).
- Equity Index Futures volume was 17.79 million, up 18% m-o-m and up 58% y-o-y.
- FTSE China A50 Index Futures volume was 9.4 million, up 23% m-o-m and up 91% y-o-y.
- SGX Nifty 50 Index Futures volume was 2.17 million, up 17% m-o-m and up 17% y-o-y.
- Nikkei 225 Index Futures volume was 2.67 million, up 37% m-o-m and up 40% y-o-y.
- MSCI Taiwan Index Futures volume was 2.27 million, up 44% m-o-m and up 41% y-o-y.
- MSCI Singapore Index Futures volume was 930,076, up 24% m-o-m and up 7% y-o-y.
- Total FX Futures volume was 1.66 million, up 2% m-o-m and up 60% y-o-y.
- SGX INR/USD Futures volume was 1.2 million, up 5% m-o-m and up 46% y-o-y.

- SGX USD/CNH Futures volume was 443,308, down 6% m-o-m and up 113% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.47 million, up 42% month-on-month (m-o-m) and up 13% year-on-year (y-o-y).

- Iron Ore Derivatives volume was 1.21 million, up 52% m-o-m and up 6% y-o-y.

- Forward Freight Derivatives volume was 81,953, up 13% m-o-m and up 45% y-o-y.

- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 161,052, up 10% m-o-m and up 71% y-o-y.

The full report can be found [here](#).

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Attachment(s):

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