



Circular Derivatives

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Circular No. DC/AM - 89 of 2016

News release: SGX reports market statistics for September 2016

Securities

§ Total Securities market turnover value remained almost the same month-on-month but fell 8% year-on-year to S\$20.7 billion, during 21 trading days compared with 22 in August 2016 and 20 in September 2015.

§ Securities daily average value (SDAV) was S\$984 million, up 5% month-on-month and down 13% year-on-year.

§ Market turnover value of Exchange Traded Funds (ETFs) was S\$216 million, up 4% month-on-month and down 5% year-on-year.

§ Market turnover value of structured warrants was S\$769 million, down 7% month-on-month and up 147% year-on-year.

§ There were no new Mainboard or Catalist listings during the month.

§ There were 49 new bond listings, raising S\$28.9 billion.

§ Total market capitalisation value of 763 listed companies stood at S\$918.5 billion as at end September 2016.

Derivatives

§ Total Derivatives volume was 13.4 million, down 3% month-on-month and down 5% year-on-year.

§ Equity Index Futures volume was 11.2 million, down 4% month-on-month and down 8% year-on-year.

§ FTSE China A50 Index Futures remained the most active contract with volume of 5.0 million, down 16% month-on-month and down 14% year-on-year.

§ SGX Nifty 50 Index Futures volume was 1.9 million, up 2% month-on-month and up 3% year-on-year.

§ Nikkei 225 Index Futures volume was 2.0 million, up 38% month on month and down 27% year on year.

§ MSCI India Index Futures volume was 17,293, flat month-on-month and down 69% year-on-year.

§ Total FX Futures volume was 559,655, up 22% month-on-month and up 20% year-on-year.

§ SGX INR/USD Futures volume was 509,523, up 27% month-on-month and up 20% year-on-year.

§ SGX USD/CNH Futures volume was 43,252, down 8% month-on-month and up 24% year-on-year.

§ Value of cleared OTC SGD Interest Rate Swaps was S\$13.4 billion, down 32% month-on-month and up 70% year-

on-year.

Commodities

§ SGX Commodities Derivatives volume was 1.2 million, down 1% month-on-month and up 21% year-on-year.

§ Iron Ore Derivatives volume was about 1.0 million, down 5% month-on-month and up 13% year-on-year.

§ Forward Freight Derivatives volume was 45,779, up 55% month-on-month and up 38% year-on-year.

§ SICOM Rubber Futures volume, the world's price benchmark for physical rubber, was 126,257, up 30% month-on-month and up 170% year-on-year.

Attachment(s):

1. 20161006_SGX_reports_market_statistics_for_September_2016.pdf

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