



News Release

9 October 2017

SGX reports market statistics for September 2017

Securities

- Total Securities market turnover value was S\$21.8 billion, down 16% month-on-month (m-o-m) and up 5% year-on-year (y-o-y), over 20 trading days. There were 22 trading days in August 2017 and 21 in September 2016.
- Securities daily average value (SDAV) was \$\$1.1 billion, down 8% m-o-m and up 11% y-o-y.
- Market turnover value of Exchange Traded Funds (ETFs) was \$\$168 million, down 24% m-o-m and down 22% y-o-y.
- Market turnover value of structured warrants was \$\$1.9 billion, up 16% m-o-m and up 151% y-o-y.
- There was 1 new Mainboard listing during the month, raising \$\$58.2 million.
- There were 164 new bond listings, raising \$\$67.4 billion.
- Total market capitalisation value of 754 listed companies stood at \$\$1.0 trillion as at end-September 2017.

Derivatives

- Total Derivatives volume was 16.0 million, up 1% month-on-month (m-o-m) and up 19% year-on-year (y-o-y).
- Equity Index Futures volume was 12.1 million, down 2% m-o-m and up 8% y-o-y.
- FTSE China A50 Index Futures remained the most active contract with volume of 5.2 million, down 14% m-o-m and up 4% y-o-y.
- SGX Nifty 50 Index Futures volume was 1.9 million, up 4% m-o-m and up 1% y-o-y.
- Nikkei 225 Index Futures volume was 2.3 million, up 29% m-o-m and up 13% y-o-y.
- MSCI Taiwan Index Futures volume was 1.7 million, up 3% m-o-m and up 9% y-o-y.
- MSCI Singapore Index Futures volume was 871,774, up 5% m-o-m and up 39% y-o-y.
- MSCI India Index Futures volume was 1,550, up 4% m-o-m and down 91% y-o-y.
- Total FX Futures volume was 1.3 million, up 62% m-o-m and up 131% y-o-y.
 SGX INR/USD Futures volume was 999,971, up 65% m-o-m and up 96% y-o-y.
- SGX USD/CNH Futures volume was 279,424, up 54% m-o-m and up 546% y-o-y.
- Value of cleared OTC SGD Interest Rate Swaps was \$\$7.9 billion, down 38% m-o-m and down 41% y-o-y.

Commodities

- SGX Commodities Derivatives volume was 1.7 million, down 11% month-on-month (m-o-m) and up 44% year-on-year (y-o-y).
- Iron Ore Derivatives volume was 1.4 million, down 14% m-o-m and up 45% y-o-y.
- Forward Freight Derivatives volume was 57,760, up 38% m-o-m and up 26% y-o-y.
- Volume of SICOM Rubber Futures, the world's price benchmark for physical rubber, was 165,966, up 8% m-o-m and up 31% y-o-y.

The full report can be found here.

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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 2017 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 fourth year. In 2016 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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