



I. News and Events

- **TAIFEX Wins ‘Exchange of the Year’ Award at the Asia Capital Markets Awards 2017**

The Taiwan Futures Exchange (TAIFEX) was awarded ‘Exchange of the Year’ at the Asia Capital Markets Awards hosted by the Global Investor Group in Singapore on 21 September 2017. The ‘Exchange of the Year’ award recognizes TAIFEX’ achievement to set itself apart from other exchanges by acting as a pioneer in the local and global markets across multiple asset classes, as well as through demonstrated excellence in various areas, particularly in product development and international cooperation despite its sufficient liquidity. As well, the award evidences TAIFEX’ great effort in taking up to the next level following its winning of the ‘Emerging Exchange of the Year’ at the FOW for Asia in 2016. Looking ahead, TAIFEX will continue to introduce more products and services that cater for the evolving need of domestic and international investors, while enhancing its global reach.

- **TAIFEX to Talk about Taiwan Futures Market at ‘Trading Asia Symposium 2017’ During FIA EXPO**

Along with the participation of FIA EXPO this year from 18 to 19 October, TAIFEX will first attend ‘Trading Asia Symposium 2017’ held in Chicago on 17 October. At the Symposium, Dr. Shih-Chuan Tsai, Senior Executive Vice President of TAIFEX, will speak on a panel featuring trading opportunities in Asia and share TAIFEX’ latest initiatives. Please visit [here](#) for registration and further information.

- **Foreign Participation in TAIFEX After-hour Session Continues to Grow**

In pace with the growing trading volume of TAIFEX after-hour session, the participation of foreign investors has increased to 12% in September, a record high since its launch. With its coverage of regular session of European and American markets, the steady advancement of TAIFEX after-hour session is expected to attract more and more institutional and global investors to participate in Taiwan futures market, indicating a great growth potential in the future.

- **TAIFEX Launched the Online Virtual Trading Center App**

TAIFEX introduced its Online Virtual Trading Center in 2011, enabling investors to gain greater understanding of the futures market through virtual trading. As more and more futures trading are from mobile devices, TAIFEX launched the Online Virtual Trading Center App this September. Investors can now download the App via mobile devices and access to the virtual trading for more convenient usage.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan – Sept 2017	Month-End OI Sept 2017
		Sept 2017		Sept 2016		Jan – Sept, 2017			
Index Futures	TX	3,425,380	13.1%	2,484,619	13.2%	24,749,959	13.0%	134,511	113,780
	MTX	2,157,656	8.2%	1,713,625	9.1%	15,725,624	8.2%	85,465	38,608
	TE	77,251	0.3%	62,968	0.3%	548,272	0.3%	2,980	3,991
	TF	47,316	0.2%	49,665	0.3%	480,114	0.3%	2,609	4,316
	XIF	6,646	0.0%	9,862	0.1%	58,592	0.0%	318	312
	GTF	1,098	0.0%	310	0.0%	5,942	0.0%	32	175
	T5F	193	0.0%	71	0.0%	3,449	0.0%	19	51
	TJF	8,983	0.0%	9,352	0.0%	153,102	0.1%	832	896
	I5F	4,547	0.0%	0	0.0%	43,399	0.0%	236	281
	SPF	3,340	0.0%	0	0.0%	26,097	0.0%	261	577
	UDF	46,600	0.2%	0	0.0%	237,388	0.1%	2,374	3,004
Index Options	TXO	18,101,818	69.0%	13,418,292	71.5%	134,250,023	70.3%	729,620	1,245,161
	TEO	14,819	0.1%	11,059	0.1%	122,490	0.1%	666	2,564
	TFO	10,723	0.0%	10,164	0.1%	96,827	0.1%	526	3,540
	XIO	1	0.0%	100	0.0%	163	0.0%	1	1
	GTO	0	0.0%	0	0.0%	6	0.0%	0	0
Single Stock Futures	STF	2,100,223	8.0%	777,276	4.1%	12,845,044	6.7%	69,810	161,596
Equity Options	STC	20,187	0.1%	22,660	0.1%	163,284	0.1%	887	6,389
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	5,861	0.0%	9,137	0.0%	58,505	0.0%	318	778
	GDF	1,167	0.0%	777	0.0%	10,192	0.0%	55	202
	TGO	2,748	0.0%	4,999	0.0%	30,332	0.0%	165	1,285
ETF Futures	ETF	107,327	0.4%	96,416	0.5%	878,361	0.5%	4,774	20,802
ETF Options	ETC	13,914	0.1%	29,752	0.2%	118,667	0.1%	645	6,101
FX Futures	RHF	7,555	0.0%	7,603	0.0%	57,284	0.0%	311	984
	RTF	20,923	0.1%	31,438	0.2%	198,687	0.1%	1,080	3,882
	XEF	10,187	0.0%	0	0.0%	76,185	0.0%	414	1,340
	XJF	8,074	0.0%	0	0.0%	80,574	0.0%	438	1,092
FX Options	RHO	1,615	0.0%	539	0.0%	12,926	0.0%	70	2,125
	RTO	16,074	0.1%	4,797	0.0%	78,707	0.0%	428	9,414

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV	Month-End
		Sept 2017		Sept 2016		Jan – Sept, 2017		Jan – Sept 2017	OI Sept 2017
Total		26,222,226	100%	18,755,481	100%	191,110,195	100%	1,039,845	1,633,247

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **T5F:** Taiwan 50 Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index Futures, **TJF:** TOPIX Futures, **I5F:** Nifty 50 Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA Futures, **GBF:** 10-year Government Bond Futures, **GDF:** Gold Futures, **GTF:** Taipei Exchange Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF:** TWD-Denominated Gold Futures, **TXO:** TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **GTO:** Taipei Exchange Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** TWD-Denominated Gold Options, **STF:** Single Stock Futures, **STC:** Single Stock Options, **ETF:** ETF Futures, **ETC:** ETF Options, **RHF:** USD/CNH FX Futures, **RTF:** USD/CNT FX Futures, **XEF:** EUR/USD FX Futures, **XJF:** USD/JPY FX Futures, **RHO:** USD/CNH FX Options, **RTO:** USD/CNT FX Options.

Note :

The trading volume of after-hour session, introduced on May 15, 2017, is included in this table.

- Distribution of Participants**

Participants		Jan - Sept 2017		2016		2015	
Institutional Investors	Securities Proprietary Trading	49.07%	0.38%	50.00%	0.32%	52.81%	0.20%
	Futures Proprietary Trading		33.10%		32.65%		39.67%
	Securities Investment Trusts		0.25%		0.27%		0.07%
	Foreign Investors		14.85%		16.13%		12.02%
	Commodity Pool Operators		0.04%		0.08%		0.09%
	Other Institutional Investors		0.46%		0.55%		0.76%
Retail Investors		50.93%	50.00%	47.19%			

- Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan – Sept 2017	ADV Jan – Sept 2017
	September 2017	August 2017	September 2017	August 2017		
FTX	299	929	14	40	82,299	429
OTX	209	491	10	21	54,198	282
Total	508	1,420	24	61	136,497	711