



## I. News and Events

### - **FIA and TAIFEX Successfully Held FIA Forum: Taipei 2017**

On August 31, FIA and TAIFEX jointly held a forum on topics of “Tapping into Taiwan’s Liquidity and Future Growth” and “Can Exchanges Thrive in a Global Environment?”. More than 300 representatives and industry professionals attended the event, including those from the US, Germany, Hong Kong, Japan, Thailand and Singapore. During the discussions, panelists shared their views on the global trends and suggestions on the development of Taiwan’s derivatives market, and on how Asian exchanges should react to the expansion of global exchanges as well as the most suitable model regional exchanges may adopt for the development.

### - **TAIFEX Continued the Charitable Program**

TAIFEX, along with six other financial institutions, donated food and necessities of life with an equivalent value of TWD 26 million to local governments. The program has benefited an estimated 50,000 underprivileged households for the past two years. In the future, TAIFEX will continue to care for the disadvantaged and take an active role in social responsibility across the country.

### - **Trading Volume of TAIFEX After-hour Session Continues to Grow**

The average daily trading volume of TAIFEX after-hour session continued the upward trend, reaching 120,020 contracts in August, up 38.7% from previous month, and equivalent to 10.8% of trading volume in the regular session.

### - **Market Holiday Reminder**

TAIFEX will open for trade on Saturday, September 30 to make up for the lost trading day of October 9 during the National Day Holiday (Oct. 7-10). In observance of the Mid-Autumn Festival, TAIFEX will be closed on Wednesday, October 4.

## II. Statistics

## - TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan - August 2017	Month-End OI August 2017
		August 2017		August 2016		Jan – August 2017			
Index Futures	TX	3,511,059	12.4%	3,064,548	14.6%	21,324,579	12.9%	131,633	114,003
	MTX	2,266,740	8.0%	2,128,365	10.1%	13,567,968	8.23%	83,753	49,513
	TE	75,739	0.3%	78,773	0.4%	471,021	0.29%	2,908	4,090
	TF	48,636	0.2%	70,125	0.3%	432,798	0.26%	2,672	3,885
	XIF	6,745	0.0%	8,710	0.0%	51,946	0.03%	321	433
	GTF	784	0.0%	469	0.0%	4,844	0.00%	30	98
	T5F	168	0.0%	8	0.0%	3,256	0.00%	20	67
	TJF	10,064	0.0%	18,043	0.1%	144,119	0.09%	890	807
	I5F	5,123	0.0%	0	0.0%	38,852	0.02%	240	556
	SPF	6,720	0.0%	0	0.0%	22,757	0.01%	292	361
	UDF	60,887	0.2%	0	0.0%	190,788	0.12%	2,446	1,632
Index Options	TXO	20,187,453	71.2%	14,404,154	68.5%	116,148,205	70.4%	716,964	1,197,085
	TEO	15,737	0.1%	13,444	0.1%	107,671	0.07%	665	2,203
	TFO	10,878	0.0%	17,312	0.1%	86,104	0.05%	532	2,091
	XIO	0	0.0%	74	0.0%	162	0.00%	1	0
	GTO	0	0.0%	0	0.0%	6	0.00%	0	0
Single Stock Futures	STF	1,905,066	6.7%	875,232	4.2%	10,744,821	6.52%	66,326	186,029
Equity Options	STO	17,309	0.1%	25,529	0.1%	143,097	0.09%	883	5,213
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.00%	0	0
Metal	TGF	6,336	0.0%	14,060	0.1%	52,644	0.03%	325	627
	GDF	1,361	0.0%	2,238	0.0%	9,025	0.01%	56	81
	TGO	3,572	0.0%	6,856	0.0%	27,584	0.02%	170	431
ETF Futures	ETF	120,993	0.4%	152,105	0.7%	771,034	0.47%	4,759	19,213
ETF Options	ETC	13,632	0.0%	34,081	0.2%	104,753	0.06%	647	5,442
FX Futures	RHF	8,340	0.0%	8,912	0.0%	49,729	0.03%	307	1,272
	RTF	28,775	0.1%	42,607	0.2%	177,764	0.11%	1,097	4,938
	XEF	8,529	0.0%	0	0.0%	65,998	0.04%	407	1,509
	XJF	7,170	0.0%	0	0.0%	72,500	0.04%	448	1,000
FX Options	RHO	1,573	0.0%	3,041	0.0%	11,311	0.01%	70	1,988
	RTO	14,036	0.0%	64,789	0.3%	62,633	0.04%	387	8,714
<b>Total</b>		28,343,425	100%	21,033,475	100%	164,887,969	100%	1,019,249	1,613,281

**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, **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 - August 2017	2016	2015
<b>Institutional Investors</b>	Securities Proprietary Trading	47.26%	0.46%	0.32%
	Futures Proprietary Trading		31.86%	32.65%
	Securities Investment Trusts		0.26%	0.27%
	Foreign Investors		14.08%	16.13%
	Commodity Pool Operators		0.04%	0.08%
	Other Institutional Investors		0.56%	0.55%
<b>Retail Investors</b>	Retail Investors	52.74%	50.00%	47.19%

**- Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan - August 2017	ADV Jan - August 2017
	August 2017	July 2017	August 2017	July 2017		
FTX	929	858	40	41	82,000	522
OTX	491	446	21	21	53,989	344
<b>Total</b>	<b>1,420</b>	<b>1,304</b>	<b>61</b>	<b>62</b>	<b>135,989</b>	<b>866</b>