



## I. News and Events

### – System Connectivity Tests for After-Hours Trading Session

To facilitate the launch of after-hours trading, from February 20 to May 13, 2017, a total of 7 batches (4 batches over weekdays and 3 on weekends) of tests on trading and clearing system connectivity are currently being offered to information vendor and FCMs.

TAIFEX' after-hours trading session will start on May 15 aiming at providing market participants with more trading opportunities and better hedging mechanism. According to different products, the starting time of the session will vary from 3:00 p.m. or 5:25 p.m. till 5:00 a.m. of the next day.

### – New Service Launched to Provide Easier Access to Account and Trading Information

In addition to existing application by-mail or in person, on February 15, TAIFEX launched a new online service for individual investors to retrieve their accounts and historical trading information in Taiwan's futures market. The new electronic application aims at providing investors with an efficient alternative and enhancing market services.

### – Market Close for Children's Day and Tomb Sweeping Day

In observance of the two national holidays, TAIFEX will be closed for trading on both Monday, April 3, and Tuesday, April 4.

## II. Statistics

### - TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan – Feb 2017		ADV Jan - Feb 2017	Month-End OI Feb 2017
		February 2017		February 2016					
Index Futures	TX	2,141,507	12.7%	1,895,624	14.3%	3,857,490	13.2%	113,456	109,391
	MTX	1,365,774	8.1%	1,295,149	9.8%	2,421,761	8.3%	71,228	42,369
	TE	40,476	0.2%	55,622	0.4%	77,707	0.3%	2,286	2,854
	TF	51,240	0.3%	58,850	0.4%	89,901	0.3%	2,644	3,028
	XIF	5,860	0.0%	8,053	0.1%	11,217	0.0%	330	299
	GTF	424	0.0%	82	0.0%	839	0.0%	25	96
	T5F	549	0.0%	1	0.0%	1,193	0.0%	35	83
	TJF	18,915	0.1%	23,526	0.2%	37,711	0.1%	1,109	1,121
	I5F	4,669	0.0%	0	0.0%	8,141	0.0%	239	174
Index Options	TXO	11,710,535	69.5%	9,150,425	69.0%	20,374,255	69.5%	599,243	1,037,589
	TEO	8,714	0.1%	9,802	0.1%	19,016	0.1%	559	1,151
	TFO	10,665	0.1%	16,502	0.1%	19,482	0.1%	573	2,325
	XIO	46	0.0%	7	0.0%	50	0.0%	1	38
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	1,315,132	7.8%	545,605	4.1%	2,073,589	7.1%	60,988	138,823
Equity Options	STO	17,879	0.1%	21,995	0.2%	31,630	0.1%	930	6,738
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	6,523	0.0%	7,445	0.1%	12,193	0.0%	359	788
	GDF	349	0.0%	0	0.0%	989	0.0%	29	46
	TGO	3,603	0.0%	6,108	0.0%	6,631	0.0%	195	392
ETF Futures	ETF	68,505	0.4%	120,437	0.9%	150,861	0.5%	4,437	17,319
ETF Options	ETC	11,466	0.1%	15,165	0.1%	24,583	0.1%	723	6,390
FX Futures	RHF	7,953	0.0%	5,330	0.0%	10,565	0.0%	311	753
	RTF	30,462	0.2%	22,509	0.2%	42,417	0.1%	1,248	2,698
	XEF	6,512	0.0%	0	0.0%	13,027	0.0%	383	1,052
	XJF	5,951	0.0%	0	0.0%	16,596	0.1%	488	937
FX Options	RHO	2,020	0.0%	0	0.0%	2,953	0.0%	87	1,336
	RTO	7,294	0.0%	0	0.0%	10,997	0.0%	323	5,581

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan – Feb 2017		ADV Jan - Feb 2017	Month-End OI Feb 2017
		February 2017		February 2016					
Total		16,843,023	100%	13,258,237	100%	29,315,794	100%	862,229	1,383,371

**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, **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.

**- Distribution of Participants**

	Participants	Jan - Feb 2017		2016		2015	
Institutional Investors	Securities Proprietary Trading	47.36%	0.61%	50.00%	0.32%	52.81%	0.20%
	Futures Proprietary Trading		30.52%		32.65%		39.67%
	Securities Investment Trusts		0.40%		0.27%		0.07%
	Foreign Investors		15.19%		16.13%		12.02%
	Commodity Pool Operators		0.05%		0.08%		0.09%
	Other Institutional Investors		0.59%		0.55%		0.76%
Retail Investors	Retail Investors	52.64%		50.00%		47.19%	

**- Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan – Feb 2017	ADV Jan - Feb 2017
	February 2017	January 2017	February 2017	January 2017		
FTX	10,473	13,651	698	910	24,124	804
OTX	6,979	6,622	465	442	13,601	453
Total	17,452	20,273	1,163	1,682	37,725	1,257