



I. News and Events

– **TAIFEX Launched the World's First Exchange-Traded Offshore USD/RMB FX Options**

On June 27th, TAIFEX successfully launched first exchange-traded offshore USD/RMB FX options in the world. The two cash-settled, RMB-denominated options contracts are USD/CNT FX Options (RTO) with a contract size of USD 20,000 and USD/CNH FX Options (RHO) with a contract size of USD 100,000. During the first week, the average daily trading volume reached 1,158 contracts, with 1,125 and 33 contracts contributed by the USD/CNT and the USD/CNH FX Options, respectively. The offering of two RMB FX options is part of TAIFEX plans to strengthen the country's status as an offshore RMB hub and diversify its product suite.

– **TAIFEX to Launch Nifty 50 Futures in Q4**

TAIFEX and National Stock Exchange (NSE) announced their cooperation plan to introduce Nifty 50 futures based on the leading equity index of India to Taiwanese investors. The Nifty 50 futures denominated in New Taiwan Dollar (TWD) is scheduled to be launched on TAIFEX in the fourth quarter of 2016. The offering of TWD denominated Nifty 50 futures will not only expand TAIFEX' product line, but also provide local investors with a channel to invest in the Indian market.

– **TAIFEX Announced TWD 2.5 Dividend**

TAIFEX held its annual shareholders' meeting on June 24, 2016 and passed the resolution for dividend distribution. With a net income of TWD 2.53 billion and EPS of TWD 8.56 in 2015, TAIFEX announced to pay TWD 2.5 dividend per share, a cash dividend of TWD 2.2 and a stock dividend of TWD 0.3, respectively.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan – June 2016		ADV Jan - June 2016	Month-End OI June 2016
		June 2016		June 2015					
Index Futures	TX	2,964,767	14.4%	2,621,748	11.9%	18,029,211	14.4%	152,790	107,393
	MTX	2,095,019	10.2%	1,582,695	7.2%	12,507,924	10.0%	105,999	45,050
	TE	81,020	0.4%	111,586	0.5%	506,507	0.4%	4,292	4,251
	TF	65,794	0.3%	97,079	0.4%	480,211	0.4%	4,070	3,417
	XIF	8,415	0.0%	12,492	0.1%	60,729	0.0%	515	467
	GTF	34	0.0%	152	0.0%	586	0.0%	5	22
	T5F	13	0.0%	21	0.0%	92	0.0%	1	11
	TJF	34,889	0.2%	0	0.0%	221,815	0.2%	1,880	611
Index Options	TXO	14,227,454	69.2%	16,171,262	73.3%	86,404,984	69.1%	732,246	817,669
	TEO	10,437	0.1%	30,188	0.1%	82,526	0.1%	699	2,437
	TFO	20,904	0.1%	40,405	0.2%	134,967	0.1%	1,144	4,473
	XIO	114	0.0%	63	0.0%	162	0.0%	1	38
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	767,630	3.7%	1,134,859	5.1%	4,879,848	3.9%	41,355	79,935
Equity Options	STO	21,190	0.1%	11,442	0.1%	163,680	0.1%	1,387	5,653
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	6,960	0.0%	3,776	0.0%	40,415	0.0%	343	406
	GDF	39	0.0%	0	0.0%	39	0.0%	0	37
	TGO	5,972	0.0%	5,105	0.0%	34,245	0.0%	290	347
ETF Futures	ETF	135,952	0.7%	227,588	1.0%	1,044,029	0.8%	8,848	19,809
ETF Options	ETC	37,291	0.2%	0	0.0%	170,416	0.1%	1,444	10,575
FX Futures	RHF	9,399	0.0%	0	0.0%	50,756	0.0%	430	809
	RTF	55,294	0.3%	0	0.0%	272,627	0.2%	2,310	2,313
FX Options	RHO	165	0.0%	0	0.0%	165	0.0%	41	134
	RTO	5,325	0.0%	0	0.0%	5,325	0.0%	1,331	1,736
Total		20,554,077	100%	22,050,461	100%	125,091,259	100%	1,061,421	1,107,593

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, **GBF:** 10-year Government Bond Futures, **GDF:** Gold Futures, **GTF:** Taipei Exchange Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF:** NT Dollar 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, **RHO**: USD/CNH FX Options, **RTO** : USD/CNT FX Options.

- Distribution of Participants

	Participants	Jan - June 2016		2015		2014	
Institutional Investors	Securities Proprietary Trading	50.95%	0.26%	52.81%	0.20%	49.97%	0.24%
	Futures Proprietary Trading		33.91%		39.67%		39.47%
	Securities Investment Trusts		0.18%		0.07%		0.02%
	Foreign Investors		16.02%		12.02%		9.49%
	Commodity Pool Operators		0.09%		0.09%		0.07%
	Other Institutional Investors		0.49%		0.76%		0.68%
Retail Investors	Retail Investors	49.05%		47.19%		50.03%	

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan - June 2016	ADV Jan - June 2016
	June 2016	May 2016	June 2016	May 2016		
FTX	23,016	18,788	1,151	895	127,797	1,131
OTX	19,475	18,419	974	877	97,437	862
Total	42,491	37,207	2,125	1,772	225,234	1,993