



I. News and Events

- **FIA, Eurex and TAIFEX Successfully Held FIA 2016 Taiwan Seminar**

On August 25, FIA, Eurex and TAIFEX jointly held a seminar on topics of Taiwan's derivatives arena: the next phase and opportunities from a trading perspective. More than 300 representatives and industry professionals from UK, Hong Kong, Japan, Thailand, Singapore and domestic financial institutions attended the event. During the discussions, panelists shared their views on the global trends and suggestions on the development of Taiwan's derivatives market. They believe product diversification, international cooperation as well as IT development continue to dominate exchange competitiveness. Nonetheless, they also shared that both super and local exchanges should provide a level playing field for every participant while pursuing their best benefits as well as sustainable development.

- **Market closes for Mid-Autumn Festival**

In observance of Mid-Autumn Festival, TAIFEX will be closed for trading on both September 15 and 16. To make up for the adjusted holiday of September 16, TAIFEX will be open on September 10 instead.

- **TAIFEX and Financial Institutions Pledged the Donation of TWD 26 Million to Food Banks**

TAIFEX, along with six other financial institutions announced in August that they will donate a combined sum of TWD 26 million to local food banks, and the similar program had benefited an estimated 15,000 underprivileged households in 2015. The 2016 food bank program was initiated by TAIFEX and was supported by the Taiwan Stock Exchange (TWSE), Taiwan Depository & Clearing (TDCC), Joint Credit Information Center (JCIC), Hua Nan Financial Holdings (HNFHC), Taiwan Cooperative Financial Holdings (TCFHC) and Taiwan Business Bank (TBB). The food bank programs are to benefit near-poverty-level households, underprivileged children and people with mental or physical disabilities. To fulfill "Corporate social responsibility (CSR)", TAIFEX will continue to seek every opportunity to take an active role in participating in charity activities across the country.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan - Aug 2016	Month-End OI Aug 2016
		August 2016		August 2015		Jan - Aug 2016			
Index Futures	TX	3,064,548	14.6%	3,817,722	13.0%	23,873,593	14.4%	148,283	115,766
	MTX	2,128,365	10.1%	2,518,569	8.5%	16,497,301	10.0%	102,468	35,312
	TE	78,773	0.4%	139,809	0.5%	659,463	0.4%	4,096	4,931
	TF	70,125	0.3%	122,057	0.4%	611,322	0.4%	3,797	4,010
	XIF	8,710	0.0%	13,149	0.0%	76,574	0.0%	476	1,336
	GTF	469	0.0%	204	0.0%	1,629	0.0%	10	43
	T5F	8	0.0%	73	0.0%	133	0.0%	1	0
	TJF	18,043	0.1%	0	0.0%	259,821	0.2%	1,614	476
Index Options	TXO	14,404,154	68.5%	20,917,651	71.0%	114,318,464	69.0%	710,053	770,243
	TEO	13,444	0.1%	27,347	0.1%	108,342	0.1%	673	3,341
	TFO	17,312	0.1%	45,324	0.2%	173,952	0.1%	1,080	4,385
	XIO	74	0.0%	14	0.0%	252	0.0%	2	6
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	875,232	4.2%	1,283,168	4.4%	6,560,752	4.0%	40,750	101,358
Equity Options	STO	25,529	0.1%	21,439	0.1%	209,965	0.1%	1,304	6,981
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	14,060	0.1%	8,666	0.0%	67,915	0.0%	422	702
	GDF	2,238	0.0%	0	0.0%	5,854	0.0%	36	109
	TGO	6,856	0.0%	10,734	0.0%	48,258	0.0%	300	893
ETF Futures	ETF	152,105	0.7%	263,383	0.9%	1,322,800	0.8%	8,216	23,126
ETF Options	ETC	34,081	0.2%	0	0.0%	234,966	0.1%	1,459	10,107
FX Futures	RHF	8,912	0.0%	22,180	0.1%	68,699	0.0%	427	1,020
	RTF	42,607	0.2%	252,744	0.9%	369,546	0.2%	2,295	2,830
FX Options	RHO	3,041	0.0%	0	0.0%	5,991	0.0%	127	603
	RTO	64,789	0.3%	0	0.0%	119,003	0.1%	2,532	5,162
Total		21,033,475	100%	29,464,233	100%	165,594,595	100%	1,030,421	1,092,740

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 - Aug 2016	2015	2014			
Institutional Investors	Securities Proprietary Trading	50.81%	52.81%	49.97%	0.28%	0.20%	0.24%
	Futures Proprietary Trading				33.49%	39.67%	39.47%
	Securities Investment Trusts				0.22%	0.07%	0.02%
	Foreign Investors				16.21%	12.02%	9.49%
	Commodity Pool Operators				0.08%	0.09%	0.07%
	Other Institutional Investors				0.53%	0.76%	0.68%
Retail Investors	Retail Investors	49.19%	47.19%	50.03%			

- **Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan - Aug 2016	ADV Jan - Aug 2016
	August 2016	July 2016	August 2016	July 2016		
FTX	21,977	20,459	956	1,023	170,233	1,091
OTX	13,565	13,991	590	700	124,993	801
Total	35,542	34,450	1,546	1,723	295,226	1,892