



I. News and Events

- **TAIFEX to hold the 4th Futures Trading Diamond Awards Ceremony**

TAIFEX has held annual Futures Trading Diamond Awards since 2015 to acknowledge and encourage institutions engaging in the futures trading. On October 25, TAIFEX will host this year's ceremony to award the institutions, including FCMs, managed futures firms, futures trust enterprises, banks, insurers, and securities firms, in recognition of their contributions to the development of Taiwan's futures market as well as their continuing efforts in promoting the market.

- **TAIFEX held Roadshow in Hong Kong**

To attract more international investors to Taiwan's market, TAIFEX holds overseas roadshows on a regular basis. In September, TAIFEX conducted a three-day roadshow in Hong Kong, featuring a series of one-on-one meetings in partnership with FCMs and has received feedback from clients. Overseas promotion has been fruitful in the past few years as foreign participation in Taiwan's futures market has increased from 14% in 2017 to 19% in the first three quarters of 2018.

- **TAIFEX Continues to Support the Food (Necessities) Banks**

Responding to the government's call for helping those in need, TAIFEX, along with six financial institutions, jointly announced to provide the food and necessities of life with an equivalent value of TWD 30 million to local governments in a press event held on September 14. The Food Bank program has been run for four years, with TWD 110 million accumulatively donated on food, diapers and necessities, aiding more than 110,000 families. To fulfill its corporate social responsibility, TAIFEX will continue to take an active role in participating in charitable activities across the country.

- **Market Closes for National Day**

In observance of the National Day, TAIFEX will be closed on Wednesday, October 10.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume Jan-Sep 2018		ADV Jan-Sep 2018	Month-End OI Sep 2018
	Symbol	Sep 2018		Sep 2017					
Index Futures	TX	3,635,427	15.8%	3,425,380	13.1%	33,583,221	15.1%	184,523	96,503
	MTX	2,740,820	11.9%	2,157,656	8.2%	25,254,871	11.3%	138,763	48,541
	TE	79,906	0.3%	77,251	0.3%	727,710	0.3%	3,998	2,779
	TF	31,446	0.1%	47,316	0.2%	396,586	0.2%	2,179	2,951
	XIF	7,285	0.0%	6,646	0.0%	71,627	0.0%	394	242
	GTF	766	0.0%	1,098	0.0%	4,905	0.0%	27	129
	T5F	1,354	0.0%	193	0.0%	7,854	0.0%	43	125
	TJF	8,609	0.0%	8,983	0.0%	59,919	0.0%	329	564
	I5F	5,185	0.0%	4,547	0.0%	44,812	0.0%	246	129
	SPF	6,156	0.0%	3,340	0.0%	66,431	0.0%	365	410
	UDF	86,832	0.4%	46,600	0.2%	910,699	0.4%	5,004	2,895
Index Options	TXO	14,321,689	62.3%	18,101,818	69.0%	142,926,829	64.1%	785,312	601,589
	TEO	20,330	0.1%	14,819	0.1%	165,677	0.1%	910	3,186
	TFO	8,382	0.0%	10,723	0.0%	102,988	0.0%	566	3,341
	XIO	0	0.0%	1	0.0%	0	0.0%	0	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	1,841,167	8.0%	2,100,223	8.0%	16,648,583	7.5%	91,476	137,813
Equity Options	STO	13,371	0.1%	20,187	0.1%	165,291	0.1%	908	4,101
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Commodities Futures and Options	TGF	9,199	0.0%	5,861	0.0%	69,379	0.0%	381	852
	GDF	2,253	0.0%	1,167	0.0%	14,111	0.0%	78	156
	TGO	3,191	0.0%	2,748	0.0%	31,374	0.0%	172	1,126
	BRF	3,337	0.0%	0	0.0%	17,852	0.0%	279	192
ETF Futures	ETF	107,103	0.5%	107,327	0.4%	1,109,324	0.5%	6,095	14,019
ETF Options	ETO	10,166	0.0%	13,914	0.1%	118,414	0.1%	651	2,266
FX Futures	RHF	2,685	0.0%	7,555	0.0%	56,823	0.0%	312	1,731
	RTF	10,814	0.0%	20,923	0.1%	230,686	0.1%	1,268	4,978
	XEF	8,380	0.0%	10,187	0.0%	59,118	0.0%	325	598
	XJF	2,903	0.0%	8,074	0.0%	50,769	0.0%	279	534
	XAF	7,891	0.0%	0	0.0%	41,398	0.0%	246	304
	XBF	9,132	0.0%	0	0.0%	63,156	0.0%	376	672
FX Options	RHO	416	0.0%	1,615	0.0%	12,006	0.0%	66	1,054
	RTO	6,451	0.0%	16,074	0.1%	92,688	0.0%	509	4,257
Total		22,992,646	100%	26,222,226	100%	223,105,101	100%	1,226,080	938,037

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, **BRF:** Brent Crude Oil Futures, **STF:** Single Stock Futures, **STC:** Single Stock Options, **ETF:** ETF Futures, **ETO:** ETF Options, **RHF:** USD/CNH FX Futures, **RTF:** USD/CNT FX Futures, **XEF:** EUR/USD FX Futures, **XJF:** USD/JPY FX Futures, **XAF:** AUD/USD FX Futures, **XBF:** GBP/USD 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-Sep 2018		2017		2016	
Institutional Investors	Securities Proprietary Trading	50.96%	0.38%	47.68%	0.43%	50.00%	0.32%
	Futures Proprietary Trading		30.44%		31.99%		32.65%
	Securities Investment Trusts		0.20%		0.25%		0.27%
	Foreign Investors		19.07%		14.41%		16.13%
	Commodity Pool Operators		0.05%		0.04%		0.08%
	Other Institutional Investors		0.82%		0.57%		0.55%
Retail Investors		49.04%		52.32%		50.00%	