



I. News and Events

- **TAIFEX to offer after-hours trading in May**

TAIFEX is scheduled to launch after-hours trading in May to provide market participants with more trading opportunities and better hedging mechanism. The extension of trading hours enables investors to react timely to news and events that occur when the regular market session is closed.

The starting time of TAIEX' after-hours trading session will vary according to different products from 3:00 p.m. or 5:25 p.m. till 5:00 a.m. of the next day. The trading hours in Taiwan futures market will be extended to 19 hours on a regular trading day after the debut.

- **Market Close for Peace Memorial Day**

In observance of Peace Memorial Day, TAIEX will be closed for trading on both Monday, February 27, and Tuesday, February 28. To make up for the adjusted holiday of February 27, TAIEX will be open on Saturday, February 18, instead.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan - Jan 2017	Month-End OI Jan 2017
		January 2017		January 2016		Jan - Jan 2017			
Index Futures	TX	1,715,983	13.8%	3,978,029	14.2%	1,715,983	13.8%	107,249	110,850
	MTX	1,055,987	8.5%	2,736,511	9.8%	1,055,987	8.5%	65,999	36,718
	TE	37,231	0.3%	103,866	0.4%	37,231	0.3%	2,327	3,155
	TF	38,661	0.3%	105,450	0.4%	38,661	0.3%	2,416	2,092
	XIF	5,357	0.0%	13,078	0.0%	5,357	0.0%	335	273
	GTF	415	0.0%	284	0.0%	415	0.0%	26	76
	T5F	644	0.0%	12	0.0%	644	0.0%	40	40
	TJF	18,796	0.2%	45,642	0.2%	18,796	0.2%	1,175	469
	I5F	3,472	0.0%	0	0.0%	3,472	0.0%	217	189
Index Options	TXO	8,663,720	69.5%	19,531,749	69.8%	8,663,720	69.5%	541,483	947,751
	TEO	10,302	0.1%	20,761	0.1%	10,302	0.1%	644	1,304
	TFO	8,817	0.1%	40,396	0.1%	8,817	0.1%	551	1,293
	XIO	4	0.0%	4	0.0%	4	0.0%	0	4
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	758,457	6.1%	994,731	3.6%	758,457	6.1%	47,404	104,376
Equity Options	STO	13,751	0.1%	33,814	0.1%	13,751	0.1%	859	3,786
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	5,670	0.0%	7,550	0.0%	5,670	0.0%	354	910
	GDF	640	0.0%	0	0.0%	640	0.0%	40	188
	TGO	3,028	0.0%	6,659	0.0%	3,028	0.0%	189	1,683
ETF Futures	ETF	82,356	0.7%	272,318	1.0%	82,356	0.7%	5,147	18,112
ETF Options	ETC	13,117	0.1%	27,554	0.1%	13,117	0.1%	820	4,685
FX Futures	RHF	2,612	0.0%	11,003	0.0%	2,612	0.0%	163	439
	RTF	11,955	0.1%	72,202	0.3%	11,955	0.1%	747	2,329
	XEF	6,515	0.1%	0	0.0%	6,515	0.1%	407	876
	XJF	10,645	0.1%	0	0.0%	10,645	0.1%	665	1,066
FX Options	RHO	933	0.0%	0	0.0%	933	0.0%	58	966
	RTO	3,703	0.0%	0	0.0%	3,703	0.0%	231	4,542
Total		12,472,771	100%	28,001,613	100%	12,472,771	100%	779,546	1,248,172

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 - Jan 2017		2016		2015	
Institutional Investors	Securities Proprietary Trading	47.53%	0.54%	50.00%	0.32%	52.81%	0.20%
	Futures Proprietary Trading		30.40%		32.65%		39.67%
	Securities Investment Trusts		0.48%		0.27%		0.07%
	Foreign Investors		15.50%		16.13%		12.02%
	Commodity Pool Operators		0.05%		0.08%		0.09%
	Other Institutional Investors		0.56%		0.55%		0.76%
Retail Investors	Retail Investors	52.47%	50.00%	47.19%			

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan – Jan 2017	ADV Jan - Jan 2017
	January 2017	December 2016	January 2017	December 2016		
FTX	13,651	21,811	910	1,039	13,651	910
OTX	6,622	13,505	442	643	6,622	442
Total	20,273	35,316	1,682	1,682	20,273	1,682