



I. News and Events

- **TAIFEX Held Two Successful Forums on May 31**

On May 31, TAIFEX held the “TAIFEX Forum 2018: Connecting to the world” in the morning on topics of “Central Clearing of OTC Derivatives: Global Trend and Practice” and “International Cooperation and Its Opportunities”; in the afternoon, TAIFEX and FIA jointly held the “FIA Forum: Taipei 2018” featuring the development of commodity markets and Fintech. The two forums were highly acclaimed and attended by more than 300 domestic and international professionals from securities, futures and banking industry.

- **S&P/TAIFEX RMB Index Family Launched on May 7**

S&P Dow Jones Indices (S&P DJI) and TAIFEX launched the S&P/TAIFEX RMB Indices on May 7. The S&P/TAIFEX RMB index family is comprised of the S&P/TAIFEX RTF RMB Index and the S&P/TAIFEX RHF RMB Index. These indices seek to track the performance of the inverse of the nearest quarterly month RTF and RHF futures contracts traded on TAIFEX, reflecting the numbers of US dollar per offshore RMB for Taiwan/Hong Kong.

- **TAIFEX’s Gold Futures and Options Available for the Night Session**

On July 2, TAIFEX US Dollar Gold Futures, TAIFEX NT Dollar Gold Futures and Gold Options will be available for trading in night session from 05:25 p.m. to 05:00 a.m. of the following day. Meanwhile, the three-phase price limit of $\pm 5\%$, $\pm 10\%$ and $\pm 15\%$ will be applicable for these three contracts from the market opening to 10 minutes before the market closes for both day and night session.

- **TAIFEX Awarded the Asian Banker’s “Financial Derivatives Exchange of the Year”**

TAIFEX was named the winner of the “Financial Derivatives Exchange of the Year” award for four consecutive years at the Asian Banker Financial Markets Awards 2018 held in Beijing on Thursday May 24. The award is a recognition for TAIFEX’s outstanding overall performance in 2017, including product development, rule reforms, international cooperation and IT updates. Looking ahead, TAIFEX will continue to boost the competitiveness of the Taiwan futures market to meet the needs of market participants.

- **TAIFEX to Hold Annual Shareholders’ Meeting**

TAIFEX will hold its annual shareholders’ meeting at 2:00pm on Friday June 29, 2018. The meeting will be convened in TAIFEX auditorium on the 6th floor, at 100 Roosevelt Rd., Sec. 2, Taipei City, Taiwan.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume Jan-May 2018		ADV Jan-May 2018	Month-End OI May 2018
		May 2018		May 2017					
Index Futures	TX	3,589,428	14.93%	2,327,343	13.35%	18,476,084	14.78%	188,531	98,600
	MTX	2,751,087	11.44%	1,481,653	8.50%	13,747,578	11.00%	140,281	47,387
	TE	80,875	0.34%	54,472	0.31%	419,992	0.34%	4,286	3,590
	TF	40,315	0.17%	53,090	0.30%	255,265	0.20%	2,605	3,056
	XIF	6,756	0.03%	6,885	0.04%	36,768	0.03%	375	315
	GTF	542	0.00%	549	0.00%	2103	0.00%	21	73
	T5F	842	0.00%	567	0.00%	2721	0.00%	28	214
	TJF	4,387	0.02%	20,603	0.12%	32,050	0.03%	327	232
	I5F	4,344	0.02%	7,625	0.04%	24,487	0.02%	250	537
	SPF	6,326	0.03%	6487	0.04%	43,911	0.04%	448	533
	UDF	104,152	0.43%	41218	0.24%	528,996	0.42%	5,398	2,555
Index Options	TXO	15,255,202	63.46%	12,080,774	69.28%	81,213,070	64.96%	828,705	662,161
	TEO	14,552	0.06%	13,061	0.07%	93,399	0.07%	953	2,412
	TFO	8,300	0.03%	6,278	0.04%	67,629	0.05%	690	2,771
	XIO	0	0.00%	10	0.00%	0	0.00%	0	0
	GTO	0	0.00%	0	0.00%	0	0.00%	0	0
Single Stock Futures	STF	1,938,010	8.06%	1,132,053	6.49%	8,911,754	7.13%	90,936	142,338
Equity Options	STO	20,465	0.09%	16,682	0.10%	104,578	0.08%	1,067	6,324
Interest Rate Futures	GBF	0	0.00%	0	0.00%	0	0.00%	0	0
Metal	TGF	7,734	0.03%	8,594	0.05%	29,476	0.02%	301	796
	GDF	497	0.00%	2267	0.01%	3,339	0.00%	34	372
	TGO	3,082	0.01%	3,200	0.02%	16,159	0.01%	165	1399
ETF Futures	ETF	110,248	0.46%	103,598	0.59%	624,751	0.50%	6,375	18,334
ETF Options	ETO	13,334	0.06%	16,321	0.09%	69,725	0.06%	711	5,373
FX Futures	RHF	7,803	0.03%	5,762	0.03%	29,372	0.02%	300	1124
	RTF	34,992	0.15%	20,524	0.12%	125,748	0.10%	1283	4,770
	XEF	4,747	0.02%	8,761	0.05%	25,601	0.02%	261	1,346
	XJF	4,876	0.02%	10,872	0.06%	23,125	0.02%	236	1046
	XAF	4,103	0.02%	0	0.00%	11,410	0.01%	136	320
	XBF	6,892	0.03%	0	0.00%	26,239	0.02%	312	386
FX Options	RHO	1806	0.01%	1,397	0.01%	7,125	0.01%	73	1,811
	RTO	12,483	0.05%	7,897	0.05%	58,166	0.05%	594	9,361
Total		24,038,180	100%	17,438,543	100.00%	125,010,621	100%	1,275,682	1,019,536

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, **STF:** Single Stock Futures, **STO:** 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-May 2018		2017		2016	
Institutional Investors	Securities Proprietary Trading	50.62%	0.42%	47.68%	0.43%	50.00%	0.32%
	Futures Proprietary Trading		30.27%		31.99%		32.65%
	Securities Investment Trusts		0.21%		0.25%		0.27%
	Foreign Investors		18.80%		14.41%		16.13%
	Commodity Pool Operators		0.06%		0.04%		0.08%
	Other Institutional Investors		0.86%		0.57%		0.55%
Retail Investors		49.38%		52.32%		50.00%	