



I. News and Events

- Registration Open for “TAIFEX Forum 2018: Connecting to the World”, and “FIA Forum: Taipei 2018”**

TAIFEX will hold two forums on 31st May at the Shangri-La's Far Eastern Plaza Hotel Taipei. Gathering global exchange leaders and industry experts, the morning event- *TAIFEX Forum 2018: Connecting to the world* will explore the global trends in central clearing of OTC derivatives as well as the international cooperation and its opportunities. Jointly hosted by TAIFEX and FIA for the fifth consecutive year, the afternoon event- *FIA Forum: Taipei 2018* features the most recent evolution in the commodity market and Fintech. For registration, please visit the official websites: [TAIFEX Forum 2018: Connecting to the world](#) and [FIA Forum: Taipei 2018](#).

- Delivery Months of Seven Index Futures Contracts to be Extended**

TAIFEX has amended the trading rules and specifications of its seven index futures contracts: TAIEX Futures (TX), Mini-TAIEX Futures (MTX), Electronic Sector Index Futures (TE), Finance Sector Index Futures (TF), Non-Finance Non-Electronics Sub-Index Futures (XIF), Taiwan 50 Futures (T5F), and Taipei Exchange Stock Index Futures (GTF). The delivery months of these contracts will be extended to six periods, including the spot month, the next two calendar months, and the three nearest of the quarterly months of March, June, September, December. The implementation date of these amendments will be announced later.

Item	Current article	Amendment
Delivery months	The spot month, the next calendar months, and the three nearest of the quarterly months of March, June, September, December, for a total of <u>five</u> periods, listed and traded concurrently.	The spot month, the next <u>two</u> calendar months, and the three nearest of the quarterly months of March, June, September, December, for a total of <u>six</u> periods, listed and traded concurrently.

- Market Close for Dragon Boat Festival**

In observance of the Dragon Boat Festival, TAIFEX will be closed for trading on June 18th.

II. Statistics

• TAIFEX Trading Volume

Contract	Tick er Sym bol	Monthly Volume				YTD Volume Jan-Apr 2018		ADV Jan-Apr 2018	Month-End OI Apr 2018
		Apr 2018		Apr 2017					
Index Futures	TX	3,613,053	15.72%	2,618,212	13.50%	14,886,656	14.74%	195,877	93,708
	MTX	2,818,719	12.27%	1,689,283	8.71%	10,996,491	10.89%	144,691	50,484
	TE	78,729	0.34%	54,044	0.28%	339,117	0.34%	4,462	3,352
	TF	42,529	0.19%	45,447	0.23%	214,950	0.21%	2,828	3,162
	XIF	6,666	0.03%	6,974	0.04%	30,012	0.03%	395	178
	GTF	432	0.00%	651	0.00%	1561	0.00%	21	81
	T5F	778	0.00%	244	0.00%	1879	0.00%	25	121
	TJF	5,292	0.02%	18,316	0.09%	27,663	0.03%	364	255
	I5F	2,936	0.01%	2,767	0.01%	20,143	0.02%	265	217
	SPF	7,789	0.03%	0	0.00%	37,585	0.04%	495	446
	UDF	100,471	0.44%	0	0.00%	424,844	0.42%	5,590	2,414
Index Options	TXO	14,441,589	62.84%	13,484,439	69.53%	65,957,868	65.32%	867,867	808,649
	TEO	12,965	0.06%	13,594	0.07%	78,847	0.08%	1,037	3,517
	TFO	10,593	0.05%	12,187	0.06%	59,329	0.06%	781	5,291
	XIO	0	0.00%	5	0.00%	0	0.00%	0	0
	GTO	0	0.00%	0	0.00%	0	0.00%	0	0
Single Stock Futures	STF	1,615,540	7.03%	1,297,155	6.69%	6,973,744	6.91%	91,760	124,839
Equity Options	STO	16,472	0.07%	21,383	0.11%	84,113	0.08%	1,107	5,757
Interest Rate Futures	GBF	0	0.00%	0	0.00%	0	0.00%	0	0
Metal	TGF	5,587	0.02%	6,158	0.03%	21,742	0.02%	286	630
	GDF	847	0.00%	513	0.00%	2,842	0.00%	37	276
	TGO	2,983	0.01%	4,240	0.02%	13,077	0.01%	172	306
ETF Futures	ETF	99,205	0.43%	75,426	0.39%	514,503	0.51%	6,770	14,831
ETF Options	ETO	12,799	0.06%	11,296	0.06%	56,391	0.06%	742	4,774
FX Futures	RHF	11,233	0.05%	2,012	0.01%	21,569	0.02%	284	1284
	RTF	41,952	0.18%	10,153	0.05%	90,756	0.09%	1194	4,656
	XEF	3,552	0.02%	5,507	0.03%	20,854	0.02%	274	1,271
	XJF	4,232	0.02%	6,907	0.04%	18,249	0.02%	240	1443
	XAF	2,029	0.01%	0	0.00%	7,307	0.01%	118	457
	XBF	5,799	0.03%	0	0.00%	19,347	0.02%	312	561
FX Options	RHO	2469	0.01%	637	0.00%	5,319	0.01%	70	2,025
	RTO	14,365	0.06%	4,822	0.02%	45,683	0.05%	601	9,847
Total		22,981,605	100.00%	19,392,372	100.00%	100,972,441	100.00%	1,328,665	1,144,832

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, **ISF:** 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, **STC:** Single Stock 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, **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-Apr 2018		2017		2016	
Institutional Investors	Securities Proprietary Trading	50.68%	0.44%	47.68%	0.43%	50.00%	0.32%
	Futures Proprietary Trading		30.28%		31.99%		32.65%
	Securities Investment Trusts		0.22%		0.25%		0.27%
	Foreign Investors		18.88%		14.41%		16.13%
	Commodity Pool Operators		0.06%		0.04%		0.08%
	Other Institutional Investors		0.81%		0.57%		0.55%
Retail Investors		49.32%		52.32%		50.00%	