



I. News and Events

– **Market Closes for Dragon Boat Festival**

In observance of Dragon Boat Festival, TAIFEX will be closed for trading on both June 9 and 10. To make up for the adjusted holiday of June 10, TAIFEX will be open on June 4 instead.

– **TAIFEX to adjust position limits of TAIEX Options**

Effective from June 16, 2016, the position limits of TAIEX Options (Ticker Symbol : TXO) will be adjusted to 45,000 contracts for individuals and 90,000 contracts for institutions.

– **TAIFEX awarded ‘Financial Derivatives Exchange of the Year’**

TAIFEX was named the winner of the ‘Financial Derivatives Exchange of the Year’ award by the prestigious international publisher, the Asian Banker, on May 11, 2016. It is the second year in a row that TAIFEX has been bestowed this prestigious award.

The award is the latest in a series of global recognitions for TAIFEX. In 2015, the Eurex/TAIFEX Link – TAIFEX’ first international cooperation project with Eurex Exchange – was named ‘Most Innovative New Contract – Equities’ at the Futures and Options World (FOW) Awards for Asia 2015.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan – Apr 2016		ADV Jan - Apr 2016	Month-End OI Apr 2016
		April 2016		April 2015					
Index Futures	TX	2,855,956	14.8%	2,715,948	11.4%	11,967,670	14.4%	157,469	97,927
	MTX	1,985,305	10.3%	1,479,462	6.2%	8,260,600	10.0%	108,692	38,992
	TE	86,945	0.5%	129,514	0.5%	334,004	0.4%	4,395	4,549
	TF	74,706	0.4%	120,058	0.5%	341,235	0.4%	4,490	3,055
	XIF	9,899	0.1%	13,063	0.1%	41,480	0.1%	546	494
	GTF	23	0.0%	212	0.0%	477	0.0%	6	21
	T5F	8	0.0%	4	0.0%	38	0.0%	1	0
	TJF	41,591	0.2%	0	0.0%	160,918	0.2%	2,117	2,155
Index Options	TXO	13,189,280	68.6%	17,870,789	75.1%	57,131,866	68.9%	751,735	869,972
	TEO	14,590	0.1%	39,022	0.2%	58,548	0.1%	770	3,702
	TFO	14,740	0.1%	40,322	0.2%	92,555	0.1%	1,218	3,001
	XIO	4	0.0%	59	0.0%	24	0.0%	0	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	708,908	3.7%	1,209,484	5.1%	3,273,969	3.9%	43,079	84,490
Equity Options	STO	24,357	0.1%	9,641	0.0%	118,669	0.1%	1,561	5,961
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	6,250	0.0%	4,821	0.0%	27,456	0.0%	361	555
	GDF	0	0.0%	0	0.0%	0	0.0%	0	0
	TGO	4,404	0.0%	4,676	0.0%	24,104	0.0%	317	872
ETF Futures	ETF	151,812	0.8%	150,098	0.6%	772,918	0.9%	10,170	20,476
ETF Options	ETC	38,765	0.2%	0	0.0%	104,056	0.1%	1,369	9,285
FX Futures	RHF	4,401	0.0%	0	0.0%	27,697	0.0%	364	838
	RTF	27,486	0.1%	0	0.0%	161,155	0.2%	2,120	2,822
Total		19,239,430	100%	23,787,173	100%	82,899,439	100%	1,090,780	1,149,167

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:** NTD-Denominated Gold Options, **ETF:** ETF Futures, **ETC:** ETF Options, **RHF:** USD/CNH FX Futures, **RTF :** USD/CNT FX Futures.

- **Distribution of Participants**

	Participants	Jan - Apr 2016		2015		2014	
Institutional Investors	Securities Proprietary Trading	51.32%	0.24%	52.81%	0.20%	49.97%	0.24%
	Futures Proprietary Trading		34.75%		39.67%		39.47%
	Securities Investment Trusts		0.16%		0.07%		0.02%
	Foreign Investors		15.62%		12.02%		9.49%
	Commodity Pool Operators		0.09%		0.09%		0.07%
	Other Institutional Investors		0.46%		0.76%		0.68%
Retail Investors	Retail Investors	48.68%		47.19%		50.03%	

- **Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan - April 2016	ADV Jan - April 2016
	April 2016	March 2016	April 2016	March 2016		
FTX	19,841	23,926	1,044	1,139	85,993	1,194
OTX	15,455	17,326	813	825	59,543	827
Total	35,296	41,252	1,858	1,964	145,336	2,021