



I. News and Events

– TAIFEX to list Nifty 50 Futures and EUR/USD & USD/JPY FX Futures on November 7

The Taiwan Futures Exchange (TAIFEX) is scheduled to launch three new futures contracts – a Taiwan Dollar (TWD)-denominated Nifty 50 Futures contract, and two FX futures contracts: EUR/USD FX Futures and USD/JPY FX Futures on Monday, November 7.

The Nifty 50 futures contract tracks the Nifty 50 Index, the most widely used Indian benchmark that comprises of 50 companies and represents approximately 64% of the free float market capitalization of the companies listed on India's National Stock Exchange (NSE). The contract size is TWD 50 per index and will trade from 8:45am to 6:15pm Taiwan local time. The contract sizes of the EUR/USD FX Futures and USD/JPY FX Futures are EUR 20,000 and USD 20,000, respectively, and will trade from 8:45am to 4:15pm Taiwan local time.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan – Oct 2016		ADV Jan - Oct 2016	Month-End OI Oct 2016
		October 2016		October 2015					
Index Futures	TX	2,569,892	14.6%	2,655,207	13.2%	28,928,104	14.3%	144,641	118,629
	MTX	1,790,137	10.2%	1,868,954	9.3%	20,001,063	9.9%	100,005	42,111
	TE	47,256	0.3%	79,150	0.4%	769,687	0.4%	3,848	4,873
	TF	46,542	0.3%	69,907	0.3%	707,529	0.4%	3,538	2,444
	XIF	9,895	0.1%	8,785	0.0%	96,331	0.0%	482	1,346
	GTF	293	0.0%	142	0.0%	2,232	0.0%	11	67
	T5F	0	0.0%	75	0.0%	204	0.0%	1	0
	TJF	12,245	0.1%	0	0.0%	281,418	0.1%	1,407	717
Index Options	TXO	12,077,464	68.8%	13,979,927	69.3%	139,814,220	69.2%	699,071	899,379
	TEO	10,671	0.1%	18,013	0.1%	130,072	0.1%	650	2,853
	TFO	9,386	0.1%	26,660	0.1%	193,502	0.1%	968	2,230
	XIO	0	0.0%	13	0.0%	352	0.0%	2	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	755,514	4.3%	815,319	4.0%	8,093,542	4.0%	40,468	96,683
Equity Options	STO	22,061	0.1%	12,736	0.1%	254,686	0.1%	1,273	5,964
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	7,487	0.0%	4,763	0.0%	84,539	0.0%	423	619
	GDF	1,087	0.0%	0	0.0%	7,718	0.0%	39	245
	TGO	8,187	0.0%	6,153	0.0%	61,444	0.0%	307	1,293
ETF Futures	ETF	86,474	0.5%	133,383	0.7%	1,505,690	0.7%	7,528	19,661
ETF Options	ETC	25,748	0.1%	0	0.0%	290,466	0.1%	1,452	10,265
FX Futures	RHF	9,497	0.1%	38,589	0.2%	85,799	0.0%	429	704
	RTF	59,685	0.3%	442,891	2.2%	460,669	0.2%	2,303	2,878
FX Options	RHO	959	0.0%	0	0.0%	7,489	0.0%	87	648
	RTO	5,358	0.0%	0	0.0%	129,158	0.1%	1,502	3,922
Total		17,555,838	100%	20,160,667	100%	201,905,914	100%	1,010,435	1,217,531

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

- Distribution of Participants

	Participants	Jan - Oct 2016		2015		2014	
Institutional Investors	Securities Proprietary Trading	50.54%	0.30%	52.81%	0.20%	49.97%	0.24%
	Futures Proprietary Trading		33.20%		39.67%		39.47%
	Securities Investment Trusts		0.26%		0.07%		0.02%
	Foreign Investors		16.16%		12.02%		9.49%
	Commodity Pool Operators		0.08%		0.09%		0.07%
	Other Institutional Investors		0.54%		0.76%		0.68%
Retail Investors	Retail Investors	49.46%		47.19%		50.03%	

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan – Oct 2016	ADV Jan - Oct 2016
	October 2016	September 2016	October 2016	September 2016		
FTX	23,589	23,694	1,179	1,316	217,516	1,121
OTX	15,730	17,001	787	945	157,724	813
Total	39,319	40,695	1,966	2,261	375,240	1,934