



I. News and Events

- **TAIFEX Launched Brent Crude Oil Futures on July 2**

The Taiwan Futures Exchange (TAIFEX) launched its first energy futures contract – Brent Crude Oil Futures on July 2 after entering into an agreement with ICE Futures Europe to obtain the license to use the ICE Brent Index. The newly-introduced Brent Crude Oil Futures is cash-settled, denominated in TWD with 200 barrels per contract, and available for trading in both regular and after-hours session (8:45 am to 1:45 pm and 3:00 pm to 5:00 am of the next day Taiwan time). By completely covering the active trading hours of crude-oil futures on major international markets, the product can offer traders a convenient channel to utilize strategies for intermarket trading and to response to price fluctuations in the global market. For further information, please visit <http://www.taifex.com.tw/eng/eng2/BRF.asp>

- **Gold Futures and Options Available in the After-hours Session; Delivery Months of Seven Index Futures Contracts Extended**

Starting from July 2, TAIFEX US Dollar Gold Futures, TAIFEX NT Dollar Gold Futures and Gold Options have been available for trading in the after-hours session from 5:25 pm to 5:00 am of the following day (regular session is from 8:45 am to 4:15 pm). In addition, TAIFEX also added the delivery months to TAIEX Futures, Mini-TAIEX Futures, Electronic Sector Index Futures, Finance Sector Index Futures, Non-Finance Non-Electronics Sub-Index Futures, Taiwan 50 Futures, and Taipei Exchange Stock Index Futures. The delivery months now include the spot month, the next two calendar months, and the next three quarterly months.

- **TAIFEX Declared Annual Dividend of TWD 4.25 Per Share**

TAIFEX held its annual shareholders' meeting on June 29 and passed the resolution for annual dividend distribution. TAIFEX continued to mark a profitable year of 2017 and announced to issue TWD 4.25 dividend per share, a cash dividend of TWD 3.65 and a stock dividend of TWD 0.6, respectively.

- **TAIFEX Taking an Active Role in Corporate Social Responsibility (CSR)**

To help the elderly and the disabled, TAIFEX continues the donations of wheelchair accessible vehicles for four consecutive years. On July 6, 2018, TAIFEX donated such vehicles to six cities in Taiwan, offering securer mobility and more convenient aids to the people in need. Moving forward, TAIFEX will carry on putting forth the greatest effort to support the disadvantaged and fulfill its permanent commitment to CSR.

II. Statistics

• TAIFEX Trading Volume

Contract	Tick er Sym bol	Monthly Volume				YTD Volume Jan-Jun 2018		ADV Jan-Jun 2018	Month-End OI Jun 2018
		Jun 2018		Jun 2017					
Index Futures	TX	3,552,277	15.2%	3,081,488	12.6%	22,028,361	14.9%	186,681	106,466
	MTX	2,670,887	11.5%	1,858,833	7.6%	16,418,465	11.1%	139,140	46,774
	TE	79,267	0.3%	75,393	0.3%	499,259	0.3%	4,231	3,393
	TF	38,089	0.2%	67,739	0.3%	293,354	0.2%	2,486	2,844
	XIF	8,233	0.0%	6,854	0.0%	45,001	0.0%	381	233
	GTF	392	0.0%	496	0.0%	2,495	0.0%	21	50
	T5F	1,267	0.0%	337	0.0%	3,988	0.0%	34	104
	TJF	4,039	0.0%	20,117	0.1%	36,089	0.0%	306	410
	I5F	6,078	0.0%	7,340	0.0%	30,565	0.0%	259	223
	SPF	4,883	0.0%	4,534	0.0%	48,794	0.0%	414	431
	UDF	90,980	0.4%	43,539	0.2%	619,976	0.4%	5,254	1,363
Index Options	TXO	14,766,971	63.3%	17,663,199	72.0%	95,980,041	64.7%	813,390	614,693
	TEO	16,287	0.1%	18,896	0.1%	109,686	0.1%	930	1,840
	TFO	9,219	0.0%	12,828	0.1%	76,848	0.1%	651	2,125
	XIO	0	0.0%	2	0.0%	0	0.0%	0	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	1,839,252	7.9%	1,437,387	5.9%	10,751,006	7.2%	91,110	134,298
Equity Options	STO	15,448	0.1%	19,066	0.1%	120,026	0.1%	1,017	4,024
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	6,625	0.0%	7,092	0.0%	36,101	0.0%	306	516
	GDF	1,125	0.0%	2,163	0.0%	4,464	0.0%	38	312
	TGO	3,512	0.0%	3,770	0.0%	19,671	0.0%	167	306
ETF Futures	ETF	109,913	0.5%	122,987	0.5%	734,664	0.5%	6,226	15,696
ETF Options	ETO	11,920	0.1%	12,784	0.1%	81,645	0.1%	692	4,173
FX Futures	RHF	8,656	0.0%	6,571	0.0%	38,028	0.0%	322	1,481
	RTF	33,327	0.1%	21,009	0.1%	159,075	0.1%	1,348	4,697
	XEF	7,656	0.0%	18,350	0.1%	33,257	0.0%	282	609
	XJF	8,351	0.0%	13,355	0.1%	31,476	0.0%	267	538
	XAF	5,693	0.0%	0	0.0%	17,103	0.0%	164	296
	XBF	6,959	0.0%	0	0.0%	33,198	0.0%	319	582
FX Options	RHO	1,034	0.0%	1,584	0.0%	8,159	0.0%	69	1,205
	RTO	5,952	0.0%	7,614	0.0%	64,118	0.0%	543	5,782
Total		23,314,292	100.0%	24,535,327	100.0%	148,324,913	100%	1,257,048	955,464

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, **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-Jun 2018	2017	2016
Institutional Investors	Securities Proprietary Trading	0.41%	0.43%	0.32%
	Futures Proprietary Trading	30.28%	31.99%	32.65%
	Securities Investment Trusts	0.21%	0.25%	0.27%
	Foreign Investors	18.82%	14.41%	16.13%
	Commodity Pool Operators	0.05%	0.04%	0.08%
	Other Institutional Investors	0.90%	0.57%	0.55%
Retail Investors		49.33%	52.32%	50.00%