



I. News and Events

- **Eurex/TAIFEX Link Wins “Most Innovative New Contract - Equities” at FOW Awards for Asia 2015**

The Eurex/TAIFEX Link, TAIEX's international cooperation project with Eurex Exchange, has won the “Most Innovative New Contract – Equities” at the Futures and Options World (FOW) Awards for Asia 2015.

The FOW Awards for Asia, hosted by the globally renowned derivatives publisher, recognizes the leading developments in the Asian and Middle Eastern derivatives markets. Through a rigorous selection process by independent experts, the Eurex/TAIFEX Link has been selected as the winner. “This is a hugely successful contract launch – a rarity in the market,” commented by the judges, “the Eurex/TAIFEX link is an innovative model that brings greater participation to the Asian derivatives markets and enables smaller exchanges to be globally relevant. The model is undervalued in the market as not many exchanges are offering it; but it is a significant innovation in the market and one that needs to be repeated.”

- **TAIFEX sets up “Futures Trading Diamond Awards”**

To encourage Securities Investment Trust Funds, Futures Trust Funds, Managed Futures Enterprises, banks and insurance companies to trade futures and options products, TAIEX is planning to introduce “Futures Trading Diamond Awards” for first time in its history. There are 10 different awards designed for 3 different type institutional investors, and there will be 28 winners in total. Qualified candidates are encouraged to apply, and TAIEX is planning to announce the winners in November 2015.

- **Market closes on make-up day for National Holiday**

TAIFEX will be closed for trading on Friday, October 9th, a make-up day for National Holiday.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume Jan – Sep 2015		ADV Jan - Sep 2015	Month-End OI Sep 2015
		September2015		September 2014					
Index Futures	TX	3,145,769	14.1%	2,358,962	11.5%	23,992,275	12.3%	134,035	64,677
	MTX	2,241,920	10.0%	1,287,896	6.3%	14,671,098	7.5%	81,961	27,933
	TE	93,304	0.4%	135,522	0.7%	975,536	0.5%	5,450	3,558
	TF	82,285	0.4%	112,945	0.5%	856,125	0.4%	4,783	2,257
	XIF	9,243	0.0%	11,525	0.1%	108,158	0.1%	604	315
	GTF	146	0.0%	414	0.0%	1,978	0.0%	11	42
	T5F	22	0.0%	15	0.0%	171	0.0%	1	3
Index Options	TXO	15,422,942	68.9%	15,625,479	76.0%	142,328,091	72.8%	795,129	834,700
	TEO	27,917	0.1%	22,242	0.1%	238,797	0.1%	1,334	4,876
	TFO	32,135	0.1%	40,416	0.2%	309,147	0.2%	1,727	3,694
	XIO	15	0.0%	137	0.0%	284	0.0%	2	1
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	SSF	920,730	4.1%	939,861	4.6%	9,648,181	4.9%	53,900	88,584
Equity Options	STO	22,100	0.1%	8,782	0.0%	117,258	0.1%	655	7,135
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	4,261	0.0%	3,232	0.0%	44,367	0.0%	248	734
	GDF	2	0.0%	0	0.0%	2	0.0%	0	0
	TGO	4,248	0.0%	2,933	0.0%	53,385	0.0%	298	2,723
ETF Futures	ETF	216,619	1.0%	0	0.0%	1,644,682	0.8%	9,188	16,075
FX Futures	RHF	21,165	0.1%	0	0.0%	53,921	0.0%	1,057	602
	RTF	135,716	0.6%	0	0.0%	446,328	0.2%	8,752	1,468
Total		22,380,539	100%	20,550,361	100%	195,489,784	100%	1,099,135	1,059,377

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **T5F:** Taiwan 50 Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index 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, **RHF:** USD/CNH FX Futures, **RTF:** USD/CNT FX Futures.

- Distribution of Participants

	Participants	Jan - Sep 2015		2014		2013	
Institutional Investors	Securities Proprietary Trading	53.54%	0.20%	49.97%	0.24%	48.46%	0.21%
	Futures Proprietary Trading		40.88%		39.47%		36.71%
	Securities Investment Trusts		0.06%		0.02%		0.03%
	Foreign Investors		11.57%		9.49%		10.85%
	Commodity Pool Operators		0.10%		0.07%		0.03%
	Other Institutional Investors		0.73%		0.68%		0.63%
Retail Investors	Retail Investors	46.46%		50.03%		51.54%	

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan - Sep 2015	ADV Jan - Sep 2015
	September 2015	August 2015	September 2015	August 2015		
FTX	23,802	22,441	1,190	1,069	132,548	749
OTX	16,306	15,997	815	762	155,054	876
Total	40,108	38,438	2,005	1,831	287,602	1,625