



I. News and Events

- **TAIFEX conducted second round promotions for RMB FX futures**

TAIFEX launched two RMB FX Futures contracts based on the currency pair of USD/RMB on July 20, 2015. The trading volume and open interest value have been growing steadily since, and the daily trading volume hit a record high on August 18th, with total 21,110 contracts being traded.

To promote RMB FX futures and draw in more participants to the market, TAIFEX introduced second round promotional activities beginning September 1, 2015. FCMs and IBs are encouraged to take part in the campaign and the total rewards are close to 4 million NTD.

The two RMB FX contracts available for trading on TAIFEX are USD/CNT FX Futures (ticker symbol: RTF and contract size: USD 20,000) and USD/CNH FX Futures (ticker symbol: RHF and contract size: USD 100,000), respectively. In addition, like China related ETF futures, these two contracts is traded to 4:15pm (Taiwan time), which covers Taiwan's FX spot market trading hours, facilitating investors' trading and hedging strategies.

- **TAIFEX modified trading rules for "Equity Option Contracts"**

To make strike price interval of equity options closer to the volatility of underlying securities and to provide greater flexibility for the choices of series, TAIFEX will, at the time of listing and during the duration of series of a new expiration month and based on the given day's opening reference price of the underlying securities, consecutively introduce contracts with in-the-money and out-of-the money strike prices at the strike price interval until the highest and lowest strike prices cover 15 percent above and below the base price. The above mentioned measure has taken effect on July 20, 2015.

- **Offshore overseas Chinese, foreign nationals and Mainland area investors are allowed to use RMB to engage in futures trading in Taiwan**

Beginning July 20, 2015, offshore overseas Chinese, foreign nationals and Mainland area investors may use renminbi to engage in futures trading in Taiwan's futures market. Other foreign currencies that are accepted by TAIFEX include US dollar, Euro, British Pound, Japanese Yen, Australian dollar and HK dollar.

- **Market closes on make-up day for Mid-Autumn Festival**

TAIFEX will be closed for trading on Monday, September 28th, a make-up day for Mid-Autumn

Festival.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume Jan – August 2015		ADV Jan - Aug 2015	Month-End OI August 2015
		August 2015		August 2014					
Index Futures	TX	3,817,722	13.0%	2,107,530	11.1%	20,846,506	12.0%	131,110	70,623
	MTX	2,518,569	8.5%	1,058,444	5.6%	12,429,178	7.2%	78,171	33,460
	TE	139,809	0.5%	140,615	0.7%	882,232	0.5%	5,549	4,301
	TF	122,057	0.4%	125,557	0.7%	773,840	0.4%	4,867	3,236
	XIF	13,149	0.0%	12,045	0.1%	98,915	0.1%	622	360
	GTF	204	0.0%	506	0.0%	1,832	0.0%	12	49
	T5F	73	0.0%	16	0.0%	149	0.0%	1	6
Index Options	TXO	20,917,651	71.0%	14,022,896	74.1%	126,905,149	73.3%	798,146	1,138,678
	TEO	27,347	0.1%	24,139	0.1%	210,880	0.1%	1,326	6,815
	TFO	45,324	0.2%	37,834	0.2%	277,012	0.2%	1,742	6,317
	XIO	14	0.0%	159	0.0%	269	0.0%	2	2
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	SSF	1,283,168	4.4%	1,369,119	7.2%	8,727,451	5.0%	54,890	133,754
Equity Options	STO	21,439	0.1%	11,165	0.1%	95,158	0.1%	598	8,235
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	8,666	0.0%	3,277	0.0%	40,106	0.0%	252	653
	GDF	0	0.0%	0	0.0%	0	0.0%	0	0
	TGO	10,734	0.0%	3,082	0.0%	49,137	0.0%	309	1,823
ETF Futures	ETF	263,383	0.9%	0	0.0%	1,428,063	0.8%	8,982	19,480
FX Futures	RHF	22,180	0.1%	0	0.0%	32,756	0.0%	1,057	565
	RTF	252,744	0.9%	0	0.0%	310,612	0.2%	10,020	2,836
Total		29,464,233	100%	18,916,384	100%	173,109,245	100%	1,097,656	1,431,193

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 - August 2015		2014		2013	
Institutional Investors	Securities Proprietary Trading	53.97%	0.21%	49.97%	0.24%	48.46%	0.21%
	Futures Proprietary Trading		41.74%		39.47%		36.71%
	Securities Investment Trusts		0.05%		0.02%		0.03%
	Foreign Investors		11.13%		9.49%		10.85%
	Commodity Pool Operators		0.10%		0.07%		0.03%
	Other Institutional Investors		0.74%		0.68%		0.63%
Retail Investors	Retail Investors	46.03%		50.03%		51.54%	

- **Eurex/TAIFEX Link Trading Volume**

Contract	Monthly Volume		ADV		YTD Volume Jan - August 2015	ADV Jan - August 2015
	August 2015	July 2015	August 2015	July 2015		
FTX	22,441	14,871	1,069	676	108,746	693
OTX	15,997	14,157	762	644	138,748	884
Total	38,438	29,028	1,831	1,320	247,494	1,577