



I. News and Events

- A promising trading volume observed in the first week of trade for the USD/RMB FX Futures

TAIFEX launched the USD/CNT FX Futures and USD/CNH FX Futures on July 20th. During the first week, the average daily trading volume reached 6,252 contracts, with 5,221 and 1,031 contracts contributed by the USD/CNT and the USD/CNH FX Futures respectively, outweighing the performance of similar contracts listed in Hong Kong and Singapore.

- Extension of trading hours on ETF futures linked to China Stock Indices

The Taiwan Futures Exchange (TAIFEX) extended the trading hours of its 6 ETF Futures linked to China stock indices since July 20, 2015. Trading hours of the said ETF Futures are from 8:45am to 4:15pm.

On July 27, 2015 between 1:45pm and 4:15pm, the two most heavily traded ETF Futures at TAIFEX, Fubon SSE 180 ETF Futures and W.I.S.E. Yuanta/P-shares CSI 300 ETF Futures, recorded 42.09% and 24.01%, respectively, of their total contracts traded in the day. This illustrates that the extension of trading hours has fulfilled investors' trading and risk managing needs after the close of Taiwan's stock market.

- TAIFEX organized a hunger-relief program of NTD 30 million

To fulfill corporate social responsibility and to help those in need, TAIFEX and other 7 financial institutions pledged NTD 30 million contributions to food banks and feeding programs in Taiwan to help fight hunger in the island. Donations will be distributed to various counties across the nation, with the first batch of donations allocated to New Taipei City Government.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume		ADV	Month-End OI
		July 2015		July 2014		Jan – July 2015		Jan - July 2015	July 2015
Index Futures	TX	3,321,725	12.8%	2,526,141	11.5%	17,028,784	11.9%	123,397	68,476
	MTX	2,140,106	8.3%	1,239,156	5.7%	9,910,609	6.9%	71,816	35,468
	TE	111,633	0.4%	159,708	0.7%	742,423	0.5%	5,380	3,927
	TF	88,578	0.3%	166,995	0.8%	651,783	0.5%	4,723	2,980
	XIF	13,450	0.1%	15,276	0.1%	85,766	0.1%	621	452

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		July 2015		July 2014		Jan – July 2015		Jan - July 2015	July 2015
	GTF	167	0.0%	279	0.0%	1,628	0.0%	12	56
	T5F	1	0.0%	1	0.0%	76	0.0%	1	1
Index Options	TXO	18,878,900	73.0%	16,619,105	75.9%	105,987,498	73.8%	768,025	1,156,821
	TEO	25,863	0.1%	31,847	0.1%	183,533	0.1%	1,330	4,900
	TFO	34,012	0.1%	54,967	0.3%	231,688	0.2%	1,679	5,930
	XIO	39	0.0%	542	0.0%	255	0.0%	2	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures		1,209,844	4.7%	1,059,837	4.8%	7,444,283	5.2%	53,944	132,542
Equity Options		13,076	0.1%	10,502	0.0%	73,719	0.1%	534	6,537
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	4,726	0.0%	2,984	0.0%	31,440	0.0%	228	625
	GDF	0	0.0%	0	0.0%	0	0.0%	0	0
	TGO	8,009	0.0%	2,731	0.0%	38,403	0.0%	278	4,183
ETF Futures		316,511	1.2%	0	0.0%	1,164,680	0.8%	8,440	21,574
USD/CNH FX Futures	RHF	10,576	0.0%	0	0.0%	10,576	0.0%	1,058	585
USD/CNT FX Futures	RTF	57,868	0.2%	0	0.0%	57,868	0.0%	5,787	2,661
Total		26,235,084	100%	21,890,071	100%	143,645,012	100%	1,047,255	1,447,718

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

- Distribution of Participants

	Participants	Jan - July 2015		2014		2013	
Institutional Investors	Securities Proprietary Trading	53.85%	0.21%	49.97%	0.24%	48.46%	0.21%
	Futures Proprietary Trading		42.25%		39.47%		36.71%
	Securities Investment Trusts		0.05%		0.02%		0.03%
	Foreign Investors		10.60%		9.49%		10.85%
	Commodity Pool Operators		0.11%		0.07%		0.03%
	Other Institutional Investors		0.63%		0.68%		0.63%
Retail Investors	Retail Investors	46.15%	50.03%	51.54%			

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan - July 2015	ADV Jan - July 2015
	July 2015	June 2015	July 2015	June 2015		
FTX	14,871	11,624	676	554	86,305	635
OTX	14,157	16,909	644	805	122,751	903
Total	29,028	28,533	1,320	1,359	209,056	1,538