



I. News and Events

- TAIFEX annual trading volume hits new record in October

The Taiwan Futures Exchange (TAIFEX) creates another milestone in its history in October. The total trading volume from January to October 12 2015 achieved 202,878,207 contracts, breaking the previous annual volume record of 202,411,093 contracts set in 2014. Meanwhile, the average daily trading volume stood at 1,090,743 contracts, surpassing a one million benchmark.

Among the three major products - TAIEX Options (TXO), TAIEX Futures (TX) and Mini-TAIEX Futures (MTX), MTX demonstrated the strongest growth of 68% from 2014, while TX and TXO posted growth of 43% and 40%, respectively. In particular, the trading volume of newly launched RMB FX Futures showed a promising upward trend, which becomes another driving force for the growth of TAIFEX.

- Taiwan Futures Market 2016 Holiday Schedule

Date	Day	Market close	Market open	Holiday
January 1	Friday	O		New Year's Day
January 4	Monday		O	Trading Commencing Day
January 30	Saturday		O	Adjusted Business Day
February 3	Wednesday		O	Last Trading Day before the Chinese New Year
February 4	Thursday	O		Market is closed
February 5	Friday	O		Market is closed
February 8-12	Monday -Friday	O		Chinese New Year
February 15	Monday		O	First Trading Day after the Chinese New Year
February 28	Sunday	O		Peace Memorial Day
February 29	Monday	O		Peace Memorial Day observed
April 4	Monday	O		Children's Day
April 5	Tuesday	O		Tomb Sweeping Day
May 1	Sunday	O		Labor Day
May 2	Monday	O		Labor Day observed
June 4	Saturday		O	Adjusted Business Day
June 9	Thursday	O		Dragon Boat Festival

Date	Day	Market close	Market open	Holiday
June 10	Friday	O		Bridge Public Holiday
September 10	Saturday		O	Adjusted Business day
September 15	Thursday	O		Mid-Autumn Festival
September 16	Friday	O		Bridge Public Holiday
October 10	Monday	O		National Day

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker	Monthly Volume				YTD Volume		ADV Jan - Oct 2015	Month-End OI Oct 2015
		October 2015		October 2014		Jan – Oct 2015			
Index Futures	TX	2,655,207	13.2%	2,845,098	12.2%	26,647,482	12.4%	133,237	65,712
	MTX	1,868,954	9.3%	1,587,366	6.8%	16,540,052	7.7%	82,700	30,687
	TE	79,150	0.4%	141,218	0.6%	1,054,686	0.5%	5,273	2,176
	TF	69,907	0.3%	112,916	0.5%	926,032	0.4%	4,630	1,933
	XIF	8,785	0.0%	13,807	0.1%	116,943	0.1%	585	317
	GTF	142	0.0%	371	0.0%	2,120	0.0%	11	50
	T5F	75	0.0%	12	0.0%	246	0.0%	1	0
Index Options	TXO	13,979,927	69.3%	17,587,564	75.3%	156,308,018	72.5%	781,540	906,305
	TEO	18,013	0.1%	26,577	0.1%	256,810	0.1%	1,284	2,127
	TFO	26,660	0.1%	56,085	0.2%	335,807	0.2%	1,679	2,752
	XIO	13	0.0%	42	0.0%	297	0.0%	1	1
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	SSF	815,319	4.0%	948,113	4.1%	10,463,500	4.9%	52,318	83,806
Equity Options	STO	12,736	0.1%	11,423	0.0%	129,994	0.1%	650	4,375
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Metal	TGF	4,763	0.0%	3,581	0.0%	49,130	0.0%	246	460
	GDF	0	0.0%	0	0.0%	2	0.0%	0	0
	TGO	6,153	0.0%	3,963	0.0%	59,538	0.0%	298	1,383
ETF Futures	ETF	133,383	0.7%	24,378	0.1%	1,778,065	0.8%	8,890	17,663
FX Futures	RHF	38,589	0.2%	0	0.0%	92,510	0.0%	1,285	648
	RTF	442,891	2.2%	0	0.0%	889,219	0.4%	12,350	4,351
Total		20,160,667	100%	23,362,514	100%	215,650,451	100%	1,086,978	1,124,746

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 - Oct 2015		2014		2013	
Institutional Investors	Securities Proprietary Trading	53.27%	0.20%	49.97%	0.24%	48.46%	0.21%
	Futures Proprietary Trading		40.41%		39.47%		36.71%
	Securities Investment Trusts		0.06%		0.02%		0.03%
	Foreign Investors		11.69%		9.49%		10.85%
	Commodity Pool Operators		0.10%		0.07%		0.03%
	Other Institutional Investors		0.81%		0.68%		0.63%
Retail Investors	Retail Investors	46.73%	50.03%	51.54%			

- Eurex/TAIFEX Link Trading Volume

Contract	Monthly Volume		ADV		YTD Volume Jan - Oct 2015	ADV Jan - Oct 2015
	October 2015	September 2015	October 2015	September 2015		
FTX	17,492	23,802	833	1,190	150,040	758
OTX	16,440	16,306	783	815	171,494	866
Total	33,932	40,108	1,616	2,005	321,534	1,624