



Newsletter No: 096

October 2013

I. News and Events

- **TAIFEX to hold “Annual Dialogue with the Futures Industry”**

The Taiwan Futures Exchange (TAIFEX) will hold “Annual Dialogue with the Futures Industry” in Taipei and Taichung on October 28th and November 15th, 2013, respectively. Representatives from FCMs and IBs are expected to attend the meeting and exchange views on the development of the futures market.

II. Trading Data

Statistics – September, 2013

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Sep '13	Month-end Open Interest
	September '13	September '12			
TX	1,693,548	1,664,679	17,380,425	96,024	56,159
MTX	979,260	980,398	9,983,256	55,156	28,076
T5F	11	3	188	1	2
TE	63,575	69,501	712,710	3,938	3,790
TF	56,886	79,925	855,733	4,728	2,816
GBF	-	-	-	-	-
GDF	-	7	3	-	-
CPF	-	1	8	-	-
GTF	266	949	3,990	22	70
XIF	8,319	6,988	81,338	449	597
TGF	4,929	5,169	54,564	301	1,806
Single Stock Futures	447,790	443,212	4,133,815	22,839	115,433
TXO	7,442,828	7,479,053	85,681,240	473,377	777,923
TEO	12,142	8,386	84,939	469	835
TFO	15,728	16,537	194,967	1,077	2,366
Equity Options	6,344	9,681	55,596	307	2,189

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Sep '13	Month-end Open Interest
	September '13	September '12			
GTO	2	-	2	-	-
XIO	58	66	779	4	14
TGO	5,142	5,926	68,026	376	3,280
Total	10,736,828	10,770,481	119,291,579	659,069	995,356

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, **CPF:** 30-Day Commercial Paper Interest Rate Futures, **GDF:** TAIFEX Gold Futures, **GTF:** GreTai Securities Market Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF:** TAIFEX NT Dollar Gold Futures, **TXO:** TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options