



Newsletter No: 072

October 2011

I. News and Events

• TAIFEX to hold Derivatives Forum 2011 on November 15

The Taiwan Futures Exchange will hold Derivatives Forum 2011 at the Formosa Regent Hotel, Taipei, on Tuesday, November 15 from 13:50 to 17:30. The forum will feature two panel discussions: “Future Trends in Single Stock Futures” and “Opportunities and Challenges for Taiwan’s Futures Market.” Panelists from leading exchanges and the futures industry have been invited to share their views. More than 200 guests are expected to attend this event. For more information, please visit <http://www.taifex.com.tw/eng/event/20111115e.htm>

II. Trading Data

Statistics – September 30, 2011

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Sept ‘11	Month-end Open Interest
	Sept ‘11	Sept ‘10			
TX	3,096,717	2,015,760	23,486,791	128,343	70,581
MTX	2,129,954	1,060,369	14,065,214	76,859	34,978
T5F	68	95	1,896	10	512
TE	142,317	92,252	1,228,219	6,712	4,263
TF	196,387	107,730	1,836,746	10,037	5,074
GBF	0	0	0	0	0
GDF	23	31	325	2	5
MSF	1	105	172	1	0
CPF	0	0	20	0	0
GTF	2,045	4,194	25,785	141	212
XIF	14,677	7,945	148,143	810	501
TGF	13,002	2,945	82,204	449	1,120
Single Stock Futures	221,750	76,334	1,667,481	9,112	43,009

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Sept '11	Month-end Open Interest
	Sept '11	Sept '10			
TXO	9,820,857	7,719,652	100,134,176	547,181	840,005
TEO	16,375	12,016	167,923	918	1,242
TFO	27,112	74,782	304,218	1,662	1,152
Equity Options	9,750	7,500	100,332	548	1,848
MSO	0	3,842	50	0	0
GTO	1	11,765	36,389	199	0
XIO	0	6,517	46,334	253	0
TGO	5,377	4,334	77,168	422	2,647
Total	15,696,413	11,208,168	143,409,586	783,659	1,007,149

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:** TAIEX Gold Futures, **MSF:** TAIEX MSCI Taiwan Index Futures, **CPF** : 30-Day Commercial Paper Interest Rate 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, **MSO:** TAIEX MSCI Taiwan Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options