



Newsletter No: 064

February 2011

## I. News and Events

### • Taiwan Futures Exchange to host AFM Annual Conference in Taipei

Taiwan Futures Exchange (TAIFEX) will host the 14<sup>th</sup> annual AFM (Association of Futures Markets) Conference in Taipei, March 2-4.

The event will feature a one-day pre-conference workshop on clearing services on March 2 and the two-day main conference on March 3-4. The conference sessions will be held in open and roundtable format, and topics will cover developments in the derivatives industry in Taiwan and the Asia-Pacific region; working together to improve liquidity; enhancing the clearing process; new technology implementation, etc.

AFM is a not-for-profit organization comprised mostly of leading developing exchanges around the world. For more information about the conference, please visit <http://www.afmorg.net/conferences/2011-annual-conference/Programme>.

### • Trading volume hit record high with more than 2.13 million contracts traded

Taiwan Futures Exchange announced record daily trading volume on Friday, February 11, with 2,134,794 contracts traded. On the same day, TAIEX futures totaled 208,688 contracts, mini TAIEX futures totaled 106,027 contracts and TAIEX options totaled 1,762,995 contracts, all marking all-time daily volume records.

## II. Trading Data

Statistics - January 31, 2011

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Jan '11	Month-end Open Interest
	January '11	January '10			
TX	1,999,017	2,308,753	1,999,017	99,951	71,544
MTX	973,305	1,217,848	973,305	48,665	24,065

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Jan '11	Month-end Open Interest
	January '11	January '10			
<b>T5F</b>	526	28	526	26	505
<b>TE</b>	135,186	99,173	135,186	6,759	6,631
<b>TF</b>	356,217	110,460	356,217	17,811	11,750
<b>GBF</b>	0	0	0	0	0
<b>GDF</b>	71	39	71	4	40
<b>MSF</b>	12	25	12	1	9
<b>CPF</b>	10	0	10	1	0
<b>GTF</b>	3,509	3,950	3,509	175	274
<b>XIF</b>	11,390	9,507	11,390	570	537
<b>TGF</b>	8,488	6,516	8,488	424	992
<b>Single Stock Futures<sup>1</sup></b>	101,660	8,165	101,660	5,083	10,694
<b>TXO</b>	10,075,703	8,195,557	10,075,703	503,785	1,226,427
<b>TEO</b>	11,686	65,677	11,686	584	1,466
<b>TFO</b>	74,195	57,943	74,195	3,710	5,548
<b>Equity Options</b>	11,676	4,550	11,676	584	2,762
<b>MSO</b>	50	1,514	50	3	70
<b>GTO</b>	8,657	12,449	8,657	433	937
<b>XIO</b>	10,751	19,251	10,751	538	682
<b>TGO</b>	8,923	7,153	8,923	446	4,037
<b>Total</b>	13,791,032	12,128,558	13,791,032	689,552	1,368,970

**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:** TAIFEX Gold Futures, **MSF:** TAIFEX 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:** TAIFEX MSCI Taiwan Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options

<sup>1</sup> Single Stock Futures was launched on Jan. 25, 2010