



Newsletter No: 071

September 2011

I. News and Events

- **TAIFEX will delist two products on September 22**

TAIFEX will delist TAIFEX MSCI Taiwan IndexSM Futures (MSF) and TAIFEX MSCI Taiwan IndexSM Options (MSO) effective September 22, abolishing the relevant rules on the same date.

- **TAIFEX launched 24 new single stock futures**

TAIFEX has further expanded its range of single stock futures. On August 18, TAIFEX launched 24 new single stock futures (SSFs), increasing the number of SSFs from 212 to 236.

II. Trading Data

Statistics – August 31, 2011

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Aug '11	Month-end Open Interest
	Aug '11	Aug '10			
TX	3,878,841	2,031,257	20,390,074	125,865	69,695
MTX	2,510,067	1,095,811	11,935,260	73,674	31,750
T5F	81	40	1,828	11	503
TE	192,023	92,226	1,085,902	6,703	7,401
TF	242,396	107,134	1,640,359	10,126	4,925
GBF	0	0	0	0	0
GDF	38	53	302	2	4
MSF	14	43	171	1	0
CPF	2	0	20	0	0
GTF	2,251	3,590	23,740	147	259
XIF	21,653	9,947	133,466	824	848
TGF	16,078	3,718	69,202	427	776
Single Stock Futures	273,709	87,412	1,445,731	8,924	42,080

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Aug '11	Month-end Open Interest
	Aug '11	Aug '10			
TXO	14,261,138	7,793,196	90,313,319	557,490	1,038,723
TEO	25,994	13,826	151,548	935	4,113
TFO	37,458	59,757	277,106	1,711	7,020
Equity Options	12,843	10,890	90,582	559	3,860
MSO	0	1,604	50	0	0
GTO	18	9,813	36,388	225	0
XIO	4	7,010	46,334	286	0
TGO	19,679	4,453	71,791	443	1,062
Total	21,494,287	11,331,780	127,713,173	788,353	1,213,019

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