



Newsletter No: 091

May 2013

## I. News and Events

### • 30-Day Commercial Paper Interest Rate Futures to be delisted

TAIFEX has announced the delisting of 30-Day Commercial Paper Interest Rate Futures (CPF), effective June 20, 2013.

### • Market Close for Dragon Boat Festival

In observance of Dragon Boat Festival, TAIFEX will be closed for trading on Wednesday, June 12.

## II. Trading Data

Statistics – April, 2013

| Contract                        | Monthly Volume |           | Year-to-Date Volume | Average Daily Volume<br>Jan-Apr '13 | Month-end<br>Open Interest |
|---------------------------------|----------------|-----------|---------------------|-------------------------------------|----------------------------|
|                                 | Apr '13        | Apr '12   |                     |                                     |                            |
| <b>TX</b>                       | 1,862,528      | 2,307,091 | 6,850,641           | 90,140                              | 70,487                     |
| <b>MTX</b>                      | 1,006,704      | 1,623,519 | 3,956,954           | 52,065                              | 36,817                     |
| <b>T5F</b>                      | 10             | 73        | 87                  | 1                                   | 6                          |
| <b>TE</b>                       | 77,178         | 102,122   | 284,490             | 3,743                               | 3,794                      |
| <b>TF</b>                       | 107,793        | 108,740   | 396,640             | 5,219                               | 4,224                      |
| <b>GBF</b>                      | -              | -         | -                   | -                                   | -                          |
| <b>GDF</b>                      | 3              | 2         | 3                   | -                                   | -                          |
| <b>CPF</b>                      | 3              | 3         | 8                   | -                                   | 1                          |
| <b>GTF</b>                      | 405            | 1,700     | 2,128               | 28                                  | 90                         |
| <b>XIF</b>                      | 9,084          | 8,441     | 32,824              | 432                                 | 785                        |
| <b>TGF</b>                      | 9,773          | 4,934     | 22,098              | 291                                 | 1,624                      |
| <b>Single Stock<br/>Futures</b> | 346,494        | 307,246   | 1,263,722           | 16,628                              | 92,562                     |
| <b>TXO</b>                      | 9,832,542      | 9,082,667 | 37,195,656          | 489,417                             | 1,032,580                  |
| <b>TEO</b>                      | 10,768         | 8,744     | 39,312              | 517                                 | 2,728                      |
| <b>TFO</b>                      | 26,767         | 16,102    | 101,069             | 1,330                               | 3,780                      |
| <b>Equity Options</b>           | 5,923          | 9,276     | 24,878              | 327                                 | 3,669                      |

| Contract     | Monthly Volume |            | Year-to-Date Volume | Average Daily Volume<br>Jan-Apr '13 | Month-end<br>Open Interest |
|--------------|----------------|------------|---------------------|-------------------------------------|----------------------------|
|              | Apr '13        | Apr '12    |                     |                                     |                            |
| <b>GTO</b>   | -              | 58         | -                   | -                                   | -                          |
| <b>XIO</b>   | 160            | 61         | 361                 | 5                                   | 150                        |
| <b>TGO</b>   | 11,179         | 6,993      | 25,170              | 331                                 | 1,573                      |
| <b>Total</b> | 13,307,314     | 13,587,772 | 50,196,041          | 660,474                             | 1,254,870                  |

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