



Newsletter No: 085

November 2012

I. News and Events

• Weekly TXO to be available on TAIFEX

In accordance with the introduction of weekly options, TAIFEX interpolated new series on November 14 for TAIEX Options(TXO) expiring on November 21. The additional strike prices are within three percent above and below the preceding day's settlement price, and the intervals are narrowed to half of those of the nearest-month contracts. The new weekly TXO (code:201211W4) will be launched on November 21.

For further information, please visit our website: <http://www.taifex.com.tw/eng/index.asp>

• TAIFEX held “Panel Discussion for Managing Directors of FCMs”

TAIFEX held “Panel Discussion for Managing Directors of FCMs” in Taipei and Kaohsiung on October 26 and 29, respectively. More than 500 executives from FCMs and IBs attended the meeting and exchanged views on the development of the futures market.

II. Trading Data

Statistics – October 31, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Oct '12	Month-end Open Interest
	Oct '12	Oct '11			
TX	1,881,804	2,167,861	20,700,909	100,004	61,955
MTX	1,151,340	1,549,212	13,537,713	65,400	38,981
T5F	107	340	405	2	5
TE	76,469	107,343	882,800	4,265	2,728
TF	77,450	132,164	1,111,553	5,370	4,964
GBF	0	0	1	0	0
GDF	1	28	31	0	3
CPF	1	7	14	0	1
GTF	941	1,614	15,953	77	165
XIF	8,071	9,309	84,287	407	475

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Oct '12	Month-end Open Interest
	Oct '12	Oct '11			
TGF	5,213	7,518	53,946	261	381
Single Stock Futures	368,998	185,694	3,956,299	19,113	90,465
TXO	9,166,963	7,333,518	85,626,313	413,654	1,115,851
TEO	10,773	8,270	79,879	386	2052
TFO	13,520	17,362	168,169	812	3,016
Equity Options	8,738	8,851	99,708	482	5,010
GTO	0	168	108	1	0
XIO	72	0	682	3	27
TGO	6,297	6,632	67,226	325	436
Total	12,776,758	11,535,891	126,385,996	610,560	1,326,515

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