



Newsletter No: 079

May 2012

I. News and Events

• TAIFEX avails block trading for Single Stock Futures

Starting May 14, 2012, the Taiwan Futures Exchange will introduce block trading to Single Stock Futures, the fourth product to be made eligible for block trades, following TAIEX Futures (TX), Mini-TAIEX Futures (MTX) and TAIEX Options (TXO). The minimum size for a block trade order is 200 for futures contracts and 400 for options.

II. Trading Data

Statistics – April 30, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan.-Apr. '12	Month-end Open Interest
	April '12	April '11			
TX	2,307,091	2,193,383	8,389,090	107,552	55,743
MTX	1,623,519	1,247,343	5,636,257	72,260	34,131
T5F	73	40	120	2	5
TE	102,122	118,140	386,481	4,955	3,466
TF	108,740	163,923	581,866	7,460	5,482
GBF	0	0	0	0	0
GDF	2	32	8	0	1
CPF	3	1	3	0	2
GTF	1,700	3,076	7,875	101	182
XIF	8,441	17,792	37,559	482	501
TGF	4,934	8,675	20,269	260	508
Single Stock Futures	307,246	97,673	1,200,855	15,396	57,737
TXO	9,082,667	10,652,434	34,630,829	443,985	855,444
TEO	8,744	21,321	27,405	351	1,402
TFO	16,102	34,536	71,036	911	4,086
Equity Options	9,276	9,706	41,392	531	2,675
GTO	58	6,831	108	1	0
XIO	61	17,291	160	2	30

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan.-Apr. '12	Month-end Open Interest
	April '12	April '11			
TGO	6,993	6,734	27,293	350	837
Total	13,587,772	14,598,931	51,058,606	654,598	1,022,232

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, **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