



Newsletter No: 086

December 2012

## I. News and Events

- **Taiwan Futures Market Trading Calendar for 2013**

Date	Day	Market close	Market open	Description
January 1	Tuesday	O		New Year's Day
February 7-15	Thursday-Friday	O		Chinese New Year
February 23	Saturday		O	Adjusted Business day
February 28	Thursday	O		Peace Memorial Day
April 4-5	Thursday-Friday	O		Tomb Sweeping Day/Children's Day
May 1	Wednesday	O		Labor day
June 12	Wednesday	O		Dragon Boat Festival
September 14	Saturday		O	Adjusted Business day
September 19	Thursday	O		Moon Festival
September 20	Friday	O		Adjusted Holiday
October 10	Thursday	O		National Day

\* Saturdays and Sundays are non-trading days, except February 23 and September 14.

## II. Trading Data

Statistics – November 30, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Nov '12	Month-end Open Interest
	Nov '12	Nov '11			
<b>TX</b>	2,195,783	2,842,163	22,896,692	99,986	65,666
<b>MTX</b>	1,360,541	1,994,230	14,898,254	65,058	38,047
<b>T5F</b>	14	229	419	2	0
<b>TE</b>	83,845	123,846	966,645	4,221	3,429
<b>TF</b>	78,263	170,164	1,189,816	5,196	3,814
<b>GBF</b>	0	0	1	0	0
<b>GDF</b>	3	17	34	0	2
<b>CPF</b>	0	0	14	0	1
<b>GTF</b>	1675	1,745	17,628	77	221
<b>XIF</b>	7,482	13,350	91,769	401	426

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Nov '12	Month-end Open Interest
	Nov '12	Nov '11			
<b>TGF</b>	4,063	8,067	58,009	253	541
<b>Single Stock Futures</b>					
	367,251	275,149	4,323,550	18,880	99,758
<b>TXO</b>	12,564,854	10,274,558	98,191,167	428,782	1,042,508
<b>TEO</b>	12,061	6,882	91,940	401	1579
<b>TFO</b>	20,657	18,122	188,826	825	2,696
<b>Equity Options</b>					
	7,409	9,755	107,117	468	3,912
<b>GTO</b>	1	38	109	0	0
<b>XIO</b>	83	0	765	3	9
<b>TGO</b>	3,846	6,216	71,072	310	1671
<b>Total</b>	16,707,831	15,744,531	143,093,827	624,864	1,264,280

**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